

218601



August 13, 2009

Mr. Charles Terreni
Chief Clerk Administrator
Public Service Commission of South Carolina
101 Executive Center Drive, Suite 100
Columbia, South Carolina 29210

Re: Docket No. 2001-410-G.

Dear Mr. Terreni:

Enclosed is Piedmont's Deferred Account-Hedging Program report for the period end May 31, 2009.

If you have any questions, please feel free to contact me.

Sincerely,

A handwritten signature in black ink, appearing to read "Jenny Furr".

Jenny Furr
Manager-Regulatory Reporting
704-731-4560
Jenny.Furr@Piedmontng.com

Enclosures

C: ORS

5

Expenditures: OTC
Purchase of Financial Instr.

Receipts: OTC

Expenditures: NYMEX

Option Premium

Margin Requirement

Other

Proceeds from positions

Interest from brokerage acct

Balance before interest

Balance due customer/customer/

Transfer to 25304 Detention

g/L Balance

Interest Calculation:

Defining α for the next

2000

SC Hedging Activity and Recon 0509

Piedmont Natural Gas
Reconciliation of ADM statement to SC Hedging Activity and Recon
May 2009

| | | |
|-----|-------|--|
| | - | A |
| | - | A |
| | - | Σ of A's |
| | 15.50 | Commission and Fees rate |
| (2) | - | Total Commission and Fees (Expenditures) |

| | | |
|-----|---|---------------------------|
| | - | B |
| | - | B |
| | - | Σ of B's |
| (2) | - | Less: Fees (Expenditures) |
| (1) | - | Option Premium |

| Activity in Account | | | |
|---------------------|--------------|----------------|---|
| | Debits | Credits | |
| D | 993,864.00 | | |
| | | 661.81 | C |
| D | 781,312.00 | | |
| D | 930,016.81 | | |
| D | 814,045.00 | | |
| D | 944,390.00 | | |
| | | 489,795.00 | C |
| | | 648,330.00 | C |
| | | 524,519.00 | C |
| | | 1,095,313.00 | C |
| D | 1,565,973.00 | | |
| | | 325,306.00 | C |
| D | 350,942.00 | | |
| D | 1,102,179.00 | | |
| Σ of D's | 7,482,721.81 | 3,083,924.81 | Σ of C's |
| | | 3,083,924.81 | Σ of D's |
| | | (7,482,721.81) | Σ of C's |
| | | (4,398,797.00) | P&L and Cash Activity per ADM statement |
| | | 580,626.00 | Wire to ADM accrued in 5/09 |
| (3) | | (3,818,171.00) | P&L and Cash Activity |

| | | |
|-----|--------------|------------------------------------|
| | 53.00 | E |
| | 53.00 | E |
| | 106.00 | Σ of E's |
| | 15.50 | Commission and Fees rate |
| (5) | 1,643.00 | Total Fees (Receipts) |
| (4) | 1,564,330.00 | Proceeds from positions (Receipts) |
| (5) | 1,643.00 | Total Fees (Receipts) |
| | 1,565,973.00 | Futures P&L per ADM statement |

(6) (661.81) Interest from ADM

ACH/WIRE REQUEST

PLEASE EXECUTE A ☒ WIRE ☐ ACH FOR PIEDMONT NATURAL GAS

| TEMPLATE # | VENDOR # | REQUISITION DATE | DUE DATE | AMOUNT |
|------------|----------|------------------|----------|----------------|
| 40201 | 940017 | 6/1/2009 | 6/1/2009 | \$3,833,629.00 |

VENDOR NAME

| |
|-----------------------|
| ADM INVESTOR SERVICES |
|-----------------------|

INSTRUCTIONS

| BANK ACCOUNT # | BANK NAME | ABA NUMBER |
|----------------|-------------|------------|
| 4230538 | HARRIS BANK | 071000288 |

SPECIAL INSTRUCTIONS

| |
|------------|
| MARGIN DUE |
|------------|

GENERAL LEDGER DISTRIBUTION

| REF | CO | SUB | ACCT NUMBER | STATE | DISTRICT | AREA CODE | COST TYPE | DESCRIPTION | AMOUNT |
|-----|----|-----|-------------|-------|----------|-----------|-----------|-------------|----------------|
| NC | 01 | 01 | 19102 | 0 | 00 | 6220 | 454 | X2085 | 3,073,210.00 ✓ |
| SC | 01 | 01 | 19101 | 0 | 00 | 6220 | 454 | X2088 | # 580,626.00 ✓ |
| TN | 01 | 01 | 18650 | 3 | 17 | 6250 | 454 | X2062 | 179,793.00 ✓ |

REQUESTED BY

Susan Whitley
KELLY CHOATE / LASHIA PORTER / SUSAN WHITLEY

DATE 6/1/09

APPROVALS / ROUTING

Mandi King
ROBERT THORNTON / MANDI KING / JENNY FURR

DATE 6/1/09

Robert Richards
ROBERT RICHARDS

DATE 6/1/09

MaryBeth Tomlinson
MARYBETH TOMLINSON

DATE 6/1/09



"Hatley, Angie (RBC Wealth
Mgmt)"
<Angie.Hatley@rbc.com>

06/01/2009 09:43 AM

"Hatley, Angie (RBC Wealth Mgmt)"
To <Angie.Hatley@rbc.com>,
<keith.maust@piedmontng.com>,

cc

bcc

Subject Money Due

Good Morning Piedmont. Due to market movement from Friday - the following margin calls are due today:

121X2062 Nashville - \$179,793.00
121X2068 Piedmont - \$580,626.00
121X2085 Piedmont - \$3,073,210.00

Please wire today. Also please note now you need to put :
front of all of your account numbers.

0.00 *

Thank you and have a great day!

Please note new email address: angie.hatley@rbc.com

Angie C. Hatley
Senior Investment Associate
RBC Wealth Management
Phone: 704-264-2767
Fax: 704-264-2793

179,793.00 + TN
580,626.00 + SC
3,073,210.00 + NC
3,833,629.00 *

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ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
111 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| * * * * * YOUR ACTIVITY THIS MONTH * * * * * | | | | | | | | | |
|--|----------|-----------|-------------------------------|----|-------------|----|--------------|--------------|--|
| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT | |
| 5/05/9 | | | WIRE TRANSFER DISB | | WIRESNT | US | 993,864.00 | | |
| 5/07/9 | | | WIRE TRANSFER DISBURSED | | | | | | |
| 5/07/9 | | | 04/09 INTEREST | | CR INT | US | | 661.81 | |
| 5/07/9 | | | CREDIT INTEREST | | | | | | |
| 5/07/9 | | | WIRE TRANSFER DIS | | WIRESNT | US | 781,312.00 | | |
| 5/08/9 | | | WIRE TRANSFER DISBURSED | | | | | | |
| 5/08/9 | | | IWIRE TRANSFER DISB | | WIRESNT | US | 930,016.81 | | |
| 5/11/9 | | | WIRE TRANSFER DISBURSED | | | | | | |
| 5/11/9 | | | WIRE TRANSFER DISB | | WIRESNT | US | 814,045.00 | | |
| 5/13/9 | | | WIRE TRANSFER DISBURSED | | | | | | |
| 5/13/9 | | | WIRE TRANSFER DISB | | WIRESNT | US | 944,390.00 | | |
| 5/14/9 | | | WIRE TRANSFER DISBURSED | | | | | | |
| 5/14/9 | | | WIRE TRANSFER REC | | WIREREC | US | | 489,795.00 | |
| 5/18/9 | | | WIRE TRANSFER RECEIVED | | | | | | |
| 5/18/9 | | | WIRE TRANSFER REC | | WIREREC | US | | 648,330.00 | |
| 5/20/9 | | | WIRE TRANSFER RECEIVED | | | | | | |
| 5/20/9 | | | WIRE TRANSFER REC | | WIREREC | US | | 524,519.00 | |
| 5/22/9 | | | WIRE TRANSFER RECEIVED | | | | | | |
| 5/22/9 | | | WIRE TRANSFER REC | | WIREREC | US | | 1,095,313.00 | |
| 5/26/9 | E 53 | B 53 | JUN 09 NATURAL GAS | C | P&S | US | 1,565,973.00 | | |
| 5/26/9 | | 27 | PUT JUN 09 NATURAL GAS 6000 | C | EXER/ASSN | US | | .00 | |
| 5/26/9 | | 26 | PUT JUN 09 NATURAL GAS 7000 | C | EXER/ASSN | US | | .00 | |
| 5/26/9 | | | WIRE TRANSFER RECD | | WIREREC | US | | 325,306.00 | |
| 5/27/9 | | | WIRE TRANSFER RECEIVED | | | | | | |
| 5/27/9 | 13 | | CALL JUN 09 NATURAL GAS 7900 | C | EXPIRE | US | | .00 | |
| 5/27/9 | 13 | | CALL JUN 09 NATURAL GAS 8650 | C | EXPIRE | US | | .00 | |
| 5/27/9 | 13 | | CALL JUN 09 NATURAL GAS 9300 | C | EXPIRE | US | | .00 | |
| 5/27/9 | 13 | | CALL JUN 09 NATURAL GAS 9550 | C | EXPIRE | US | | .00 | |
| 5/27/9 | 14 | | CALL JUN 09 NATURAL GAS 10000 | C | EXPIRE | US | | .00 | |
| 5/27/9 | | 13 | CALL JUN 09 NATURAL GAS 12000 | C | EXPIRE | US | | .00 | |
| 5/27/9 | | | WIRE TRANSFER DISB | | WIRESNT | US | 350,942.00 | | |
| 5/29/9 | | | WIRE TRANSFER DISBURSED | | | | | | |
| 5/29/9 | | | WIRE TRANSFER DISB | | WIRESNT | US | 1,102,179.00 | | |
| ***** POSITIONS IN YOUR ACCOUNT ***** | | | | | | | | | |
| 10/20/8 | | 18 | PUT SEP 10 NATURAL GAS 5600 | C | .300 | US | 144,000.00 | | |
| | | 18* | OPTION MARKET VALUE | | .800 | | 144,000.00* | | |
| | | | EXPIRE 8/26/10 | | | | | | |
| | | | AVERAGE SHORT: | | .300 | | | | |
| | | | LAST TRADE DATE: | | 8/26/10 | | | | |

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 2

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

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REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|---------------------------------|----|-------------|----|-------------|--------|
| 10/08/8 | | 11 PUT | AUG 09 NATURAL GAS 6000 | C | .330 | US | 229,130.00 | |
| | | 11* | OPTION MARKET VALUE | | 2.083 | | 229,130.00* | |
| | | | 224,620.00- SIM EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE SHORT: .330 | | | | | |
| | | | LAST TRADE DATE: 7/28/09 | | | | | |
| 10/07/8 | | 11 PUT | SEP 09 NATURAL GAS 6000 | C | .300 | US | 226,270.00 | |
| | | 11* | OPTION MARKET VALUE | | 2.057 | | 226,270.00* | |
| | | | 213,950.00- SIM EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE SHORT: .300 | | | | | |
| | | | LAST TRADE DATE: 8/26/09 | | | | | |
| 9/29/8 | | 17 PUT | OCT 09 NATURAL GAS 6000 | C | .290 | US | 339,320.00 | |
| | | 17* | OPTION MARKET VALUE | | 1.996 | | 339,320.00* | |
| | | | 303,620.00- SIM EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE SHORT: .290 | | | | | |
| | | | LAST TRADE DATE: 9/25/09 | | | | | |
| 10/20/8 | | 29 PUT | DEC 09 NATURAL GAS 6000 | C | .300 | US | 298,410.00 | |
| | | 29* | OPTION MARKET VALUE | | 1.029 | | 298,410.00* | |
| | | | 117,160.00- SIM EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE SHORT: .300 | | | | | |
| | | | LAST TRADE DATE: 11/23/09 | | | | | |
| 10/08/8 | | 11 PUT | JAN 10 NATURAL GAS 6000 | C | .200 | US | 98,340.00 | |
| | | 11* | OPTION MARKET VALUE | | .894 | | 98,340.00* | |
| | | | 10,890.00- SIM EXPIRE 12/28/09 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 12/28/09 | | | | | |
| 10/08/8 | | 8 PUT | FEB 10 NATURAL GAS 6000 | C | .200 | US | 72,800.00 | |
| 10/20/8 | | 17 PUT | FEB 10 NATURAL GAS 6000 | C | .300 | US | 154,700.00 | |
| | | 25* | OPTION MARKET VALUE | | .910 | | 227,500.00* | |
| | | | 14,250.00- SIM EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE SHORT: .268 | | | | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 10/22/8 | | 17 PUT | AUG 10 NATURAL GAS 6000 | C | .300 | US | 165,070.00 | |
| | | 17* | OPTION MARKET VALUE | | .971 | | 165,070.00* | |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE SHORT: .300 | | | | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |
| 10/07/8 | | 18 PUT | OCT 10 NATURAL GAS 6000 | C | .200 | US | 184,680.00 | |
| | | 18* | OPTION MARKET VALUE | | 1.026 | | 184,680.00* | |
| | | | EXPIRE 9/27/10 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 9/27/10 | | | | | |

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MONTHLY COMMODITY STATEMENT

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PAGE 3

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

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1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|--------------------------------|----|-------------|----|-------------|--------|
| 9/04/8 | | 11 PUT | AUG 09 NATURAL GAS 6500 | C | .200 | US | 282,040.00 | |
| | | 11* | OPTION MARKET VALUE | | 2.564 | | 282,040.00* | |
| | | | 279,620.00- SIM EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 7/28/09 | | | | | |
| 9/04/8 | | 12 PUT | SEP 09 NATURAL GAS 6500 | C | .290 | US | 302,160.00 | |
| | | 12* | OPTION MARKET VALUE | | 2.518 | | 302,160.00* | |
| | | | 293,400.00- SIM EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE SHORT: .290 | | | | | |
| | | | LAST TRADE DATE: 8/26/09 | | | | | |
| 9/05/8 | | 7 PUT | MAR 10 NATURAL GAS 6500 | C | .180 | US | 91,350.00 | |
| 10/21/8 | | 20 PUT | MAR 10 NATURAL GAS 6500 | C | .500 | US | 261,000.00 | |
| | | 27* | OPTION MARKET VALUE | | 1.305 | | 352,350.00* | |
| | | | 163,080.00- SIM EXPIRE 2/23/10 | | | | | |
| | | | AVERAGE SHORT: .417 | | | | | |
| | | | LAST TRADE DATE: 2/23/10 | | | | | |
| 9/04/8 | | 6 PUT | MAY 10 NATURAL GAS 6500 | C | .150 | US | 79,260.00 | |
| 9/05/8 | | 6 PUT | MAY 10 NATURAL GAS 6500 | C | .150 | US | 79,260.00 | |
| | | 12* | OPTION MARKET VALUE | | 1.321 | | 158,520.00* | |
| | | | 82,080.00- SIM EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE SHORT: .150 | | | | | |
| | | | LAST TRADE DATE: 4/27/10 | | | | | |
| 9/04/8 | | 7 PUT | JUN 10 NATURAL GAS 6500 | C | .150 | US | 90,650.00 | |
| 9/05/8 | | 6 PUT | JUN 10 NATURAL GAS 6500 | C | .150 | US | 77,700.00 | |
| | | 13* | OPTION MARKET VALUE | | 1.295 | | 168,350.00* | |
| | | | 74,620.00- SIM EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE SHORT: .150 | | | | | |
| | | | LAST TRADE DATE: 5/25/10 | | | | | |
| 9/04/8 | | 5 PUT | JUL 10 NATURAL GAS 6500 | C | .150 | US | 63,150.00 | |
| 9/05/8 | | 6 PUT | JUL 10 NATURAL GAS 6500 | C | .150 | US | 75,780.00 | |
| | | 11* | OPTION MARKET VALUE | | 1.263 | | 138,930.00* | |
| | | | 49,610.00- SIM EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE SHORT: .150 | | | | | |
| | | | LAST TRADE DATE: 6/25/10 | | | | | |
| 9/04/8 | | 6 PUT | AUG 10 NATURAL GAS 6500 | C | .150 | US | 76,020.00 | |
| 9/05/8 | | 5 PUT | AUG 10 NATURAL GAS 6500 | C | .150 | US | 63,350.00 | |
| | | 11* | OPTION MARKET VALUE | | 1.267 | | 139,370.00* | |
| | | | 39,490.00- SIM EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE SHORT: .150 | | | | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |

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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|---------------------------------|------|-------------|-------|-------|-------------|
| 9/29/8 | | 17 PUT | OCT 10 NATURAL GAS | 6500 | C | .300 | US | 223,040.00 |
| | | 17* | OPTION MARKET VALUE | | | 1.312 | | 223,040.00* |
| | | | 36,380.00- SIM EXPIRE 9/27/10 | | | | | |
| | | | AVERAGE SHORT: | | | | | .300 |
| | | | LAST TRADE DATE: | | | | | 9/27/10 |
| 9/11/8 | | 10 PUT | DEC 09 NATURAL GAS | 6600 | C | .220 | US | 144,600.00 |
| | | 10* | OPTION MARKET VALUE | | | 1.446 | | 144,600.00* |
| | | | 100,400.00- SIM EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE SHORT: | | | | | .220 |
| | | | LAST TRADE DATE: | | | | | 11/23/09 |
| 7/28/8 | | 6 PUT | MAY 10 NATURAL GAS | 6800 | C | .340 | US | 92,040.00 |
| | | 6* | OPTION MARKET VALUE | | | 1.534 | | 92,040.00* |
| | | | 59,040.00- SIM EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE SHORT: | | | | | .340 |
| | | | LAST TRADE DATE: | | | | | 4/27/10 |
| 7/28/8 | | 7 PUT | JUN 10 NATURAL GAS | 6800 | C | .340 | US | 105,070.00 |
| | | 7* | OPTION MARKET VALUE | | | 1.501 | | 105,070.00* |
| | | | 61,180.00- SIM EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE SHORT: | | | | | .340 |
| | | | LAST TRADE DATE: | | | | | 5/25/10 |
| 10/08/8 | | 23 PUT | NOV 09 NATURAL GAS | 6850 | C | .500 | US | 506,920.00 |
| | | 23* | OPTION MARKET VALUE | | | 2.204 | | 506,920.00* |
| | | | 454,710.00- SIM EXPIRE 10/27/09 | | | | | |
| | | | AVERAGE SHORT: | | | | | .500 |
| | | | LAST TRADE DATE: | | | | | 10/27/09 |
| 8/11/8 | | 11 PUT | AUG 09 NATURAL GAS | 7000 | C | .290 | US | 335,940.00 |
| 8/20/8 | | 11 PUT | AUG 09 NATURAL GAS | 7000 | C | .340 | US | 335,940.00 |
| | | 22* | OPTION MARKET VALUE | | | 3.054 | | 671,880.00* |
| | | | 669,240.00- SIM EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE SHORT: | | | | | .315 |
| | | | LAST TRADE DATE: | | | | | 7/28/09 |
| 8/11/8 | | 6 PUT | SEP 09 NATURAL GAS | 7000 | C | .340 | US | 179,580.00 |
| 8/29/8 | | 17 PUT | SEP 09 NATURAL GAS | 7000 | C | .425 | US | 508,810.00 |
| | | 23* | OPTION MARKET VALUE | | | 2.993 | | 688,390.00* |
| | | | 677,350.00- SIM EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE SHORT: | | | | | .402 |
| | | | LAST TRADE DATE: | | | | | 8/26/09 |
| 8/11/8 | | 9 PUT | OCT 09 NATURAL GAS | 7000 | C | .400 | US | 260,550.00 |
| 8/29/8 | | 8 PUT | OCT 09 NATURAL GAS | 7000 | C | .400 | US | 231,600.00 |
| | | 17* | OPTION MARKET VALUE | | | 2.895 | | 492,150.00* |
| | | | 473,620.00- SIM EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE SHORT: | | | | | .400 |
| | | | LAST TRADE DATE: | | | | | 9/25/09 |

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RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE

**ADM INVESTOR SERVICES, INC.**

Chicago Board of Trade Building
111 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 5

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|-----------|---------------------------------|----|-------------|----|-------------|--------|
| 9/04/8 | | 15 PUT | NOV 09 NATURAL GAS 7000 | C | .350 | US | 349,950.00 | |
| 9/17/8 | | 15 PUT | NOV 09 NATURAL GAS 7000 | C | .400 | US | 349,950.00 | |
| | | 30* | OPTION MARKET VALUE | | 2.333 | | 699,900.00* | |
| | | | 638,100.00- SIM EXPIRE 10/27/09 | | | | | |
| | | | AVERAGE SHORT: .375 | | | | | |
| | | | LAST TRADE DATE: 10/27/09 | | | | | |
| 9/18/8 | | 10 PUT | DEC 09 NATURAL GAS 7000 | C | .390 | US | 175,200.00 | |
| | | 10* | OPTION MARKET VALUE | | 1.752 | | 175,200.00* | |
| | | | 140,400.00- SIM EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE SHORT: .390 | | | | | |
| | | | LAST TRADE DATE: 11/23/09 | | | | | |
| 9/18/8 | | 11 PUT | JAN 10 NATURAL GAS 7000 | C | .320 | US | 173,690.00 | |
| | | 11* | OPTION MARKET VALUE | | 1.579 | | 173,690.00* | |
| | | | 120,890.00- SIM EXPIRE 12/28/09 | | | | | |
| | | | AVERAGE SHORT: .320 | | | | | |
| | | | LAST TRADE DATE: 12/28/09 | | | | | |
| 9/18/8 | | 9 PUT | FEB 10 NATURAL GAS 7000 | C | .350 | US | 142,830.00 | |
| | | 9* | OPTION MARKET VALUE | | 1.587 | | 142,830.00* | |
| | | | 95,130.00- SIM EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE SHORT: .350 | | | | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 9/18/8 | | 6 PUT | MAR 10 NATURAL GAS 7000 | C | .330 | US | 99,780.00 | |
| | | 6* | OPTION MARKET VALUE | | 1.663 | | 99,780.00* | |
| | | | 66,240.00- SIM EXPIRE 2/23/10 | | | | | |
| | | | AVERAGE SHORT: .330 | | | | | |
| | | | LAST TRADE DATE: 2/23/10 | | | | | |
| 8/01/8 | | 6 PUT | APR 10 NATURAL GAS 7000 | C | .270 | US | 103,380.00 | |
| 8/11/8 | | 6 PUT | APR 10 NATURAL GAS 7000 | C | .320 | US | 103,380.00 | |
| 9/05/8 | | 12 PUT | APR 10 NATURAL GAS 7000 | C | .300 | US | 206,760.00 | |
| | | 24* | OPTION MARKET VALUE | | 1.723 | | 413,520.00* | |
| | | | 296,160.00- SIM EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE SHORT: .297 | | | | | |
| | | | LAST TRADE DATE: 3/26/10 | | | | | |
| 8/11/8 | | 6 PUT | MAY 10 NATURAL GAS 7000 | C | .300 | US | 100,920.00 | |
| | | 6* | OPTION MARKET VALUE | | 1.682 | | 100,920.00* | |
| | | | 71,040.00- SIM EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE SHORT: .300 | | | | | |
| | | | LAST TRADE DATE: 4/27/10 | | | | | |
| 8/11/8 | | 6 PUT | JUN 10 NATURAL GAS 7000 | C | .300 | US | 98,700.00 | |
| | | 6* | OPTION MARKET VALUE | | 1.645 | | 98,700.00* | |
| | | | 64,440.00- SIM EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE SHORT: .300 | | | | | |
| | | | LAST TRADE DATE: 5/25/10 | | | | | |

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ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 6

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

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REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|--------------------------------|----|-------------|----|-------------|------------|
| 8/01/8 | | 5 PUT | JUL 10 NATURAL GAS 7000 | C | .270 | US | 80,200.00 | |
| 8/11/8 | | 6 PUT | JUL 10 NATURAL GAS 7000 | C | .330 | US | 96,240.00 | |
| | | 11* | OPTION MARKET VALUE | | 1.604 | | 176,440.00* | |
| | | | 104,610.00- SIM EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE SHORT: .302 | | | | | |
| | | | LAST TRADE DATE: 6/25/10 | | | | | |
| 8/01/8 | | 6 PUT | AUG 10 NATURAL GAS 7000 | C | .280 | US | 95,940.00 | |
| 8/20/8 | | 5 PUT | AUG 10 NATURAL GAS 7000 | C | .350 | US | 79,950.00 | |
| | | 11* | OPTION MARKET VALUE | | 1.599 | | 175,890.00* | |
| | | | 94,490.00- SIM EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE SHORT: .311 | | | | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |
| 8/29/8 | | 12 PUT | SEP 10 NATURAL GAS 7000 | C | .400 | US | 195,000.00 | |
| | | 12* | OPTION MARKET VALUE | | 1.625 | | 195,000.00* | |
| | | | 97,080.00- SIM EXPIRE 8/26/10 | | | | | |
| | | | AVERAGE SHORT: .400 | | | | | |
| | | | LAST TRADE DATE: 8/26/10 | | | | | |
| 10/20/8 | 11 | | CALL JUL 09 NATURAL GAS 7250 | C | 1.035 | US | | 110.00 |
| | 11* | | OPTION MARKET VALUE | | .001 | | | 110.00* |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE LONG: 1.035 | | | | | |
| | | | LAST TRADE DATE: 6/25/09 | | | | | |
| 2/18/9 | 8 | | CALL FEB 10 NATURAL GAS 7350 | C | .620 | US | | 36,640.00 |
| | 8* | | OPTION MARKET VALUE | | .458 | | | 36,640.00* |
| | | | EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE LONG: .620 | | | | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 1/27/9 | 11 | | CALL JAN 10 NATURAL GAS 7450 | C | .865 | US | | 42,900.00 |
| | 11* | | OPTION MARKET VALUE | | .390 | | | 42,900.00* |
| | | | EXPIRE 12/28/09 | | | | | |
| | | | AVERAGE LONG: .865 | | | | | |
| | | | LAST TRADE DATE: 12/28/09 | | | | | |
| 10/07/8 | 11 | | CALL JUL 09 NATURAL GAS 8350 | C | .665 | US | | 110.00 |
| | 11* | | OPTION MARKET VALUE | | .001 | | | 110.00* |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE LONG: .665 | | | | | |
| | | | LAST TRADE DATE: 6/25/09 | | | | | |
| 10/08/8 | 11 | | CALL AUG 09 NATURAL GAS 8400 | C | .790 | US | | 330.00 |
| | 11* | | OPTION MARKET VALUE | | .003 | | | 330.00* |
| | | | EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE LONG: .790 | | | | | |
| | | | LAST TRADE DATE: 7/28/09 | | | | | |

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**ADM INVESTOR SERVICES, INC.**

Chicago Board of Trade Building
111 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 7

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

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REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------|------|-------------|----------|-------|------------|
| 10/21/8 | 20 | | CALL MAR 10 NATURAL GAS | 8400 | C | 1.270 | US | 62,800.00 |
| | 20* | | OPTION MARKET VALUE | | | .314 | | 62,800.00* |
| | | | EXPIRE 2/23/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.270 | | |
| | | | LAST TRADE DATE: | | | 2/23/10 | | |
| 10/20/8 | 18 | | CALL SEP 10 NATURAL GAS | 8500 | C | .965 | US | 86,760.00 |
| | 18* | | OPTION MARKET VALUE | | | .482 | | 86,760.00* |
| | | | EXPIRE 8/26/10 | | | | | |
| | | | AVERAGE LONG: | | | .965 | | |
| | | | LAST TRADE DATE: | | | 8/26/10 | | |
| 9/05/8 | 12 | | CALL APR 10 NATURAL GAS | 8600 | C | .900 | US | 29,520.00 |
| | 12* | | OPTION MARKET VALUE | | | .246 | | 29,520.00* |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE LONG: | | | .900 | | |
| | | | LAST TRADE DATE: | | | 3/26/10 | | |
| 10/08/8 | 23 | | CALL NOV 09 NATURAL GAS | 8650 | C | 1.010 | US | 21,390.00 |
| | 23* | | OPTION MARKET VALUE | | | .093 | | 21,390.00* |
| | | | EXPIRE 10/27/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.010 | | |
| | | | LAST TRADE DATE: | | | 10/27/09 | | |
| 9/04/8 | 12 | | CALL SEP 09 NATURAL GAS | 8750 | C | .970 | US | 1,800.00 |
| | 12* | | OPTION MARKET VALUE | | | .015 | | 1,800.00* |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE LONG: | | | .970 | | |
| | | | LAST TRADE DATE: | | | 8/26/09 | | |
| 9/29/8 | 17 | | CALL OCT 09 NATURAL GAS | 8750 | C | 1.010 | US | 6,800.00 |
| | 17* | | OPTION MARKET VALUE | | | .040 | | 6,800.00* |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.010 | | |
| | | | LAST TRADE DATE: | | | 9/25/09 | | |
| 10/07/8 | 11 | | CALL SEP 09 NATURAL GAS | 8900 | C | .740 | US | 1,540.00 |
| | 11* | | OPTION MARKET VALUE | | | .014 | | 1,540.00* |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE LONG: | | | .740 | | |
| | | | LAST TRADE DATE: | | | 8/26/09 | | |
| 10/22/8 | 17 | | CALL AUG 10 NATURAL GAS | 8900 | C | .770 | US | 61,370.00 |
| | 17* | | OPTION MARKET VALUE | | | .361 | | 61,370.00* |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE LONG: | | | .770 | | |
| | | | LAST TRADE DATE: | | | 7/27/10 | | |

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MONTHLY COMMODITY STATEMENT

PAGE 8

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|---------------------------|------|-------------|-------|-------|------------|
| 9/04/8 | 10 | | CALL JUL 09 NATURAL GAS | 8950 | C | .700 | US | 100.00 |
| | 10* | | OPTION MARKET VALUE | | | .001 | | 100.00* |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE LONG: | | | .700 | | |
| | | | LAST TRADE DATE: 6/25/09 | | | | | |
| 10/20/8 | 29 | | CALL DEC 09 NATURAL GAS | 9000 | C | 1.070 | US | 32,190.00 |
| | 29* | | OPTION MARKET VALUE | | | .111 | | 32,190.00* |
| | | | EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.070 | | |
| | | | LAST TRADE DATE: 11/23/09 | | | | | |
| 9/29/8 | 17 | | CALL OCT 10 NATURAL GAS | 9000 | C | 1.040 | US | 83,470.00 |
| | 17* | | OPTION MARKET VALUE | | | .491 | | 83,470.00* |
| | | | EXPIRE 9/27/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.040 | | |
| | | | LAST TRADE DATE: 9/27/10 | | | | | |
| 8/20/8 | 11 | | CALL JUL 09 NATURAL GAS | 9100 | C | 1.000 | US | 110.00 |
| | 11* | | OPTION MARKET VALUE | | | .001 | | 110.00* |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.000 | | |
| | | | LAST TRADE DATE: 6/25/09 | | | | | |
| 7/28/8 | 6 | | CALL MAY 10 NATURAL GAS | 9100 | C | 1.009 | US | 11,400.00 |
| | 6* | | OPTION MARKET VALUE | | | .190 | | 11,400.00* |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.009 | | |
| | | | LAST TRADE DATE: 4/27/10 | | | | | |
| 8/20/8 | 5 | | CALL AUG 10 NATURAL GAS | 9100 | C | 1.070 | US | 16,750.00 |
| | 5* | | OPTION MARKET VALUE | | | .335 | | 16,750.00* |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.070 | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |
| 9/04/8 | 6 | | CALL MAY 10 NATURAL GAS | 9150 | C | .660 | US | 11,100.00 |
| 9/05/8 | 6 | | CALL MAY 10 NATURAL GAS | 9150 | C | .660 | US | 11,100.00 |
| | 12* | | OPTION MARKET VALUE | | | .185 | | 22,200.00* |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE LONG: | | | .660 | | |
| | | | LAST TRADE DATE: 4/27/10 | | | | | |
| 8/20/8 | 11 | | CALL AUG 09 NATURAL GAS | 9250 | C | 1.025 | US | 220.00 |
| | 11* | | OPTION MARKET VALUE | | | .002 | | 220.00* |
| | | | EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.025 | | |
| | | | LAST TRADE DATE: 7/28/09 | | | | | |

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STATEMENT DATE: MAY 29, 2009

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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------|------|-------------|----------|-------|------------|
| 9/04/8 | 15 | | CALL NOV 09 NATURAL GAS | 9250 | C | 1.080 | US | 10,500.00 |
| | 15* | | OPTION MARKET VALUE | | | .070 | | 10,500.00* |
| | | | EXPIRE 10/27/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.080 | | |
| | | | LAST TRADE DATE: | | | 10/27/09 | | |
| 10/14/8 | 19 | | CALL MAY 10 NATURAL GAS | 9250 | C | .530 | US | 33,630.00 |
| | 19* | | OPTION MARKET VALUE | | | .177 | | 33,630.00* |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE LONG: | | | .530 | | |
| | | | LAST TRADE DATE: | | | 4/27/10 | | |
| 7/28/8 | 7 | | CALL JUN 10 NATURAL GAS | 9250 | C | 1.009 | US | 16,240.00 |
| | 7* | | OPTION MARKET VALUE | | | .232 | | 16,240.00* |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.009 | | |
| | | | LAST TRADE DATE: | | | 5/25/10 | | |
| 9/04/8 | 11 | | CALL AUG 09 NATURAL GAS | 9300 | C | .680 | US | 220.00 |
| | 11* | | OPTION MARKET VALUE | | | .002 | | 220.00* |
| | | | EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE LONG: | | | .680 | | |
| | | | LAST TRADE DATE: | | | 7/28/09 | | |
| 8/29/8 | 12 | | CALL SEP 10 NATURAL GAS | 9300 | C | 1.115 | US | 43,920.00 |
| | 12* | | OPTION MARKET VALUE | | | .366 | | 43,920.00* |
| | | | EXPIRE 8/26/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.115 | | |
| | | | LAST TRADE DATE: | | | 8/26/10 | | |
| 10/14/8 | 18 | | CALL OCT 09 NATURAL GAS | 9350 | C | .750 | US | 5,220.00 |
| | 18* | | OPTION MARKET VALUE | | | .029 | | 5,220.00* |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE LONG: | | | .750 | | |
| | | | LAST TRADE DATE: | | | 9/25/09 | | |
| 8/11/8 | 6 | | CALL MAY 10 NATURAL GAS | 9350 | C | .820 | US | 10,140.00 |
| | 6* | | OPTION MARKET VALUE | | | .169 | | 10,140.00* |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE LONG: | | | .820 | | |
| | | | LAST TRADE DATE: | | | 4/27/10 | | |
| 10/14/8 | 20 | | CALL JUN 10 NATURAL GAS | 9350 | C | .530 | US | 44,600.00 |
| | 20* | | OPTION MARKET VALUE | | | .223 | | 44,600.00* |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE LONG: | | | .530 | | |
| | | | LAST TRADE DATE: | | | 5/25/10 | | |

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RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 10

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|------------------------------|----|-------------|----|-------|------------|
| 9/17/8 | 15 | | CALL NOV 09 NATURAL GAS 9400 | C | 1.095 | US | | 9,900.00 |
| | 15* | | OPTION MARKET VALUE | | .066 | | | 9,900.00* |
| | | | EXPIRE 10/27/09 | | | | | |
| | | | AVERAGE LONG: 1.095 | | | | | |
| | | | LAST TRADE DATE: 10/27/09 | | | | | |
| 8/11/8 | 6 | | CALL JUN 10 NATURAL GAS 9400 | C | .825 | US | | 13,140.00 |
| 9/05/8 | 6 | | CALL JUN 10 NATURAL GAS 9400 | C | .660 | US | | 13,140.00 |
| | 12* | | OPTION MARKET VALUE | | .219 | | | 26,280.00* |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE LONG: .742 | | | | | |
| | | | LAST TRADE DATE: 5/25/10 | | | | | |
| 10/14/8 | 16 | | CALL JUL 10 NATURAL GAS 9400 | C | .565 | US | | 40,160.00 |
| | 16* | | OPTION MARKET VALUE | | .251 | | | 40,160.00* |
| | | | EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE LONG: .565 | | | | | |
| | | | LAST TRADE DATE: 6/25/10 | | | | | |
| 10/20/8 | 17 | | CALL FEB 10 NATURAL GAS 9450 | C | 1.085 | US | | 30,940.00 |
| | 17* | | OPTION MARKET VALUE | | .182 | | | 30,940.00* |
| | | | EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE LONG: 1.085 | | | | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 10/30/8 | 18 | | CALL APR 10 NATURAL GAS 9500 | C | .520 | US | | 30,780.00 |
| | 18* | | OPTION MARKET VALUE | | .171 | | | 30,780.00* |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE LONG: .520 | | | | | |
| | | | LAST TRADE DATE: 3/26/10 | | | | | |
| 9/04/8 | 7 | | CALL JUN 10 NATURAL GAS 9500 | C | .660 | US | | 14,770.00 |
| | 7* | | OPTION MARKET VALUE | | .211 | | | 14,770.00* |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE LONG: .660 | | | | | |
| | | | LAST TRADE DATE: 5/25/10 | | | | | |
| 9/04/8 | 5 | | CALL JUL 10 NATURAL GAS 9500 | C | .660 | US | | 12,050.00 |
| 9/05/8 | 6 | | CALL JUL 10 NATURAL GAS 9500 | C | .655 | US | | 14,460.00 |
| | 11* | | OPTION MARKET VALUE | | .241 | | | 26,510.00* |
| | | | EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE LONG: .657 | | | | | |
| | | | LAST TRADE DATE: 6/25/10 | | | | | |
| 8/11/8 | 6 | | CALL APR 10 NATURAL GAS 9550 | C | .845 | US | | 10,080.00 |
| | 6* | | OPTION MARKET VALUE | | .168 | | | 10,080.00* |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE LONG: .845 | | | | | |
| | | | LAST TRADE DATE: 3/26/10 | | | | | |

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MONTHLY COMMODITY STATEMENT

PAGE 11

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

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REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
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1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|---------------------------|------|-------------|-------|-------|------------|
| 8/11/8 | 6 | | CALL JUL 10 NATURAL GAS | 9650 | C | .855 | US | |
| | 6* | | OPTION MARKET VALUE | | | .227 | | 13,620.00 |
| | | | EXPIRE 6/25/10 | | | | | 13,620.00* |
| | | | AVERAGE LONG: .855 | | | | | |
| 8/11/8 | 11 | | LAST TRADE DATE: 6/25/10 | | | | | |
| | 11* | | CALL JUL 09 NATURAL GAS | 9750 | C | .815 | US | 110.00 |
| | | | OPTION MARKET VALUE | | | .001 | | 110.00* |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE LONG: .815 | | | | | |
| 8/29/8 | 17 | | LAST TRADE DATE: 6/25/09 | | | | | |
| | 17* | | CALL SEP 09 NATURAL GAS | 9800 | C | 1.100 | US | 1,360.00 |
| | | | OPTION MARKET VALUE | | | .008 | | 1,360.00* |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE LONG: 1.100 | | | | | |
| 8/29/8 | 8 | | LAST TRADE DATE: 8/26/09 | | | | | |
| | 8* | | CALL OCT 09 NATURAL GAS | 9800 | C | 1.175 | US | 1,760.00 |
| | | | OPTION MARKET VALUE | | | .022 | | 1,760.00* |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE LONG: 1.175 | | | | | |
| 9/11/8 | 10 | | LAST TRADE DATE: 9/25/09 | | | | | |
| | 10* | | CALL DEC 09 NATURAL GAS | 9800 | C | 1.015 | US | 7,000.00 |
| | | | OPTION MARKET VALUE | | | .070 | | 7,000.00* |
| | | | EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE LONG: 1.015 | | | | | |
| 10/08/8 | 11 | | LAST TRADE DATE: 11/23/09 | | | | | |
| | 11* | | CALL JAN 10 NATURAL GAS | 9800 | C | .985 | US | 13,530.00 |
| | | | OPTION MARKET VALUE | | | .123 | | 13,530.00* |
| | | | EXPIRE 12/28/09 | | | | | |
| | | | AVERAGE LONG: .985 | | | | | |
| 10/08/8 | 8 | | LAST TRADE DATE: 12/28/09 | | | | | |
| | 8* | | CALL FEB 10 NATURAL GAS | 9800 | C | .985 | US | 12,560.00 |
| | | | OPTION MARKET VALUE | | | .157 | | 12,560.00* |
| | | | EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE LONG: .985 | | | | | |
| 8/01/8 | 5 | | LAST TRADE DATE: 1/26/10 | | | | | |
| | 5* | | CALL JUL 10 NATURAL GAS | 9800 | C | .990 | US | 10,700.00 |
| | | | OPTION MARKET VALUE | | | .214 | | 10,700.00* |
| | | | EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE LONG: .990 | | | | | |
| | | | LAST TRADE DATE: 6/25/10 | | | | | |

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MONTHLY COMMODITY STATEMENT

PAGE 12

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

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1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|---------------------------|-------|-------------|-------|-------|------------|
| 10/14/8 | 23 | | CALL NOV 09 NATURAL GAS | 9850 | C | .700 | | 12,650.00 |
| | 23* | | OPTION MARKET VALUE | | | .055 | | 12,650.00* |
| | | | EXPIRE 10/27/09 | | | | | |
| | | | AVERAGE LONG: | | | .700 | | |
| | | | LAST TRADE DATE: 10/27/09 | | | | | |
| 8/01/8 | 6 | | CALL AUG 10 NATURAL GAS | 9900 | C | 1.081 | US | 15,000.00 |
| | 6* | | OPTION MARKET VALUE | | | .250 | | 15,000.00* |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.081 | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |
| 9/05/8 | 5 | | CALL AUG 10 NATURAL GAS | 9950 | C | .650 | US | 12,300.00 |
| | 5* | | OPTION MARKET VALUE | | | .246 | | 12,300.00* |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE LONG: | | | .650 | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |
| 8/11/8 | 11 | | CALL AUG 09 NATURAL GAS | 10000 | C | .835 | US | 110.00 |
| 10/30/8 | 11 | | CALL AUG 09 NATURAL GAS | 10000 | C | .440 | US | 110.00 |
| | 22* | | OPTION MARKET VALUE | | | .001 | | 220.00* |
| | | | EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE LONG: | | | .637 | | |
| | | | LAST TRADE DATE: 7/28/09 | | | | | |
| 9/18/8 | 11 | | CALL JAN 10 NATURAL GAS | 10000 | C | 1.220 | US | 12,430.00 |
| | 11* | | OPTION MARKET VALUE | | | .113 | | 12,430.00* |
| | | | EXPIRE 12/28/09 | | | | | |
| | | | AVERAGE LONG: | | | 1.220 | | |
| | | | LAST TRADE DATE: 12/28/09 | | | | | |
| 9/18/8 | 9 | | CALL FEB 10 NATURAL GAS | 10000 | C | 1.245 | US | 13,050.00 |
| | 9* | | OPTION MARKET VALUE | | | .145 | | 13,050.00* |
| | | | EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE LONG: | | | 1.245 | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 10/30/8 | 20 | | CALL JUN 10 NATURAL GAS | 10000 | C | .470 | US | 35,400.00 |
| | 20* | | OPTION MARKET VALUE | | | .177 | | 35,400.00* |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE LONG: | | | .470 | | |
| | | | LAST TRADE DATE: 5/25/10 | | | | | |
| 9/04/8 | 6 | | CALL AUG 10 NATURAL GAS | 10000 | C | .660 | US | 14,520.00 |
| | 6* | | OPTION MARKET VALUE | | | .242 | | 14,520.00* |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE LONG: | | | .660 | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |

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MONTHLY COMMODITY STATEMENT

PAGE 13

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------------|----|-------------|----|-------|------------|
| 10/07/8 | 18 | | CALL OCT 10 NATURAL GAS 10000 | C | .700 | US | | 66,960.00 |
| | 18* | | OPTION MARKET VALUE | | .372 | | | 66,960.00* |
| | | | EXPIRE 9/27/10 | | | | | |
| | | | AVERAGE LONG: .700 | | | | | |
| | | | LAST TRADE DATE: 9/27/10 | | | | | |
| 9/18/8 | 10 | | CALL DEC 09 NATURAL GAS 10100 | C | 1.145 | US | | 5,900.00 |
| | 10* | | OPTION MARKET VALUE | | .059 | | | 5,900.00* |
| | | | EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE LONG: 1.145 | | | | | |
| | | | LAST TRADE DATE: 11/23/09 | | | | | |
| 8/11/8 | 6 | | CALL SEP 09 NATURAL GAS 10200 | C | .885 | US | | 360.00 |
| | 6* | | OPTION MARKET VALUE | | .006 | | | 360.00* |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE LONG: .885 | | | | | |
| | | | LAST TRADE DATE: 8/26/09 | | | | | |
| 10/30/8 | 12 | | CALL SEP 09 NATURAL GAS 10250 | C | .490 | US | | 720.00 |
| | 12* | | OPTION MARKET VALUE | | .006 | | | 720.00* |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE LONG: .490 | | | | | |
| | | | LAST TRADE DATE: 8/26/09 | | | | | |
| 8/01/8 | 6 | | CALL APR 10 NATURAL GAS 10250 | C | .847 | US | | 7,740.00 |
| | 6* | | OPTION MARKET VALUE | | .129 | | | 7,740.00* |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE LONG: .847 | | | | | |
| | | | LAST TRADE DATE: 3/26/10 | | | | | |
| 10/30/8 | 18 | | CALL MAY 10 NATURAL GAS 10250 | C | .410 | US | | 19,980.00 |
| | 18* | | OPTION MARKET VALUE | | .111 | | | 19,980.00* |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE LONG: .410 | | | | | |
| | | | LAST TRADE DATE: 4/27/10 | | | | | |
| 10/14/8 | 20 | | CALL DEC 09 NATURAL GAS 10350 | C | .700 | US | | 10,400.00 |
| | 20* | | OPTION MARKET VALUE | | .052 | | | 10,400.00* |
| | | | EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE LONG: .700 | | | | | |
| | | | LAST TRADE DATE: 11/23/09 | | | | | |
| 9/18/8 | 6 | | CALL MAR 10 NATURAL GAS 10350 | C | 1.080 | US | | 9,180.00 |
| | 6* | | OPTION MARKET VALUE | | .153 | | | 9,180.00* |
| | | | EXPIRE 2/23/10 | | | | | |
| | | | AVERAGE LONG: 1.080 | | | | | |
| | | | LAST TRADE DATE: 2/23/10 | | | | | |

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PAGE 14

MONTHLY COMMODITY STATEMENT

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------------|----|-------------|----|---------|------------|
| 10/20/8 | 22 | | CALL JAN 10 NATURAL GAS 10400 | C | .780 | US | | |
| | 22* | | OPTION MARKET VALUE | | .095 | | | 20,900.00 |
| | | | EXPIRE 12/28/09 | | | | | 20,900.00* |
| | | | AVERAGE LONG: .780 | | | | | |
| 8/11/8 | 9 | | LAST TRADE DATE: 12/28/09 | | | | | |
| | 9* | | CALL OCT 09 NATURAL GAS 10500 | C | .945 | US | | 1,350.00 |
| | | | OPTION MARKET VALUE | | .015 | | | 1,350.00* |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE LONG: .945 | | | | | |
| 9/05/8 | 7 | | LAST TRADE DATE: 9/25/09 | | | | | |
| | 7* | | CALL MAR 10 NATURAL GAS 10500 | C | 1.040 | US | | 10,150.00 |
| | | | OPTION MARKET VALUE | | .145 | | | 10,150.00* |
| | | | EXPIRE 2/23/10 | | | | | |
| | | | AVERAGE LONG: 1.040 | | | | | |
| 10/14/8 | 13 | | LAST TRADE DATE: 2/23/10 | | | | | |
| | 13* | | CALL MAR 10 NATURAL GAS 10600 | C | .755 | US | | 18,200.00 |
| | | | OPTION MARKET VALUE | | .140 | | | 18,200.00* |
| | | | EXPIRE 2/23/10 | | | | | |
| | | | AVERAGE LONG: .755 | | | | | |
| 10/30/8 | 17 | | LAST TRADE DATE: 2/23/10 | | | | | |
| | 17* | | CALL OCT 09 NATURAL GAS 10850 | C | .490 | US | | 2,210.00 |
| | | | OPTION MARKET VALUE | | .013 | | | 2,210.00* |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE LONG: .490 | | | | | |
| 10/14/8 | 19 | | LAST TRADE DATE: 9/25/09 | | | | | |
| | 19* | | CALL APR 10 NATURAL GAS 10850 | C | .300 | US | | 19,760.00 |
| | | | OPTION MARKET VALUE | | .104 | | | 19,760.00* |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE LONG: .300 | | | | | |
| 10/20/8 | | | LAST TRADE DATE: 3/26/10 | | | | | |
| | 11 | | CALL JUL 09 NATURAL GAS 11050 | C | .300 | US | 110.00 | |
| | 11* | | OPTION MARKET VALUE | | .001 | | 110.00* | |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE SHORT: .300 | | | | | |
| 10/30/8 | 30 | | LAST TRADE DATE: 6/25/09 | | | | | |
| | 30* | | CALL DEC 09 NATURAL GAS 11200 | C | .590 | US | | 9,600.00 |
| | | | OPTION MARKET VALUE | | .032 | | | 9,600.00* |
| | | | EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE LONG: .590 | | | | | |
| | | | LAST TRADE DATE: 11/23/09 | | | | | |

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STATEMENT DATE: MAY 29, 2009

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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------------|----|-------------|----|------------|------------|
| 10/30/8 | 32 | | CALL JAN 10 NATURAL GAS 11300 | C | .645 | US | | 21,120.00 |
| | 32* | | OPTION MARKET VALUE | | .066 | | | 21,120.00* |
| | | | EXPIRE 12/28/09 | | | | | |
| | | | AVERAGE LONG: .645 | | | | | |
| | | | LAST TRADE DATE: 12/28/09 | | | | | |
| 2/18/9 | | 8 | CALL FEB 10 NATURAL GAS 11400 | C | .120 | US | 6,720.00 | |
| | | 8* | OPTION MARKET VALUE | | .084 | | 6,720.00* | |
| | | | EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE SHORT: .120 | | | | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 1/27/9 | | 11 | CALL JAN 10 NATURAL GAS 11500 | C | .250 | US | 6,710.00 | |
| | | 11* | OPTION MARKET VALUE | | .061 | | 6,710.00* | |
| | | | EXPIRE 12/28/09 | | | | | |
| | | | AVERAGE SHORT: .250 | | | | | |
| | | | LAST TRADE DATE: 12/28/09 | | | | | |
| 10/30/8 | 26 | | CALL FEB 10 NATURAL GAS 11500 | C | .630 | US | | 21,060.00 |
| | 26* | | OPTION MARKET VALUE | | .081 | | | 21,060.00* |
| | | | EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE LONG: .630 | | | | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 10/20/8 | 26 | | CALL OCT 10 NATURAL GAS 11500 | C | .510 | US | | 63,700.00 |
| | 26* | | OPTION MARKET VALUE | | .245 | | | 63,700.00* |
| | | | EXPIRE 9/27/10 | | | | | |
| | | | AVERAGE LONG: .510 | | | | | |
| | | | LAST TRADE DATE: 9/27/10 | | | | | |
| 10/30/8 | 20 | | CALL MAR 10 NATURAL GAS 11700 | C | .575 | US | | 20,000.00 |
| | 20* | | OPTION MARKET VALUE | | .100 | | | 20,000.00* |
| | | | EXPIRE 2/23/10 | | | | | |
| | | | AVERAGE LONG: .575 | | | | | |
| | | | LAST TRADE DATE: 2/23/10 | | | | | |
| 10/30/8 | | 18 | CALL APR 10 NATURAL GAS 12000 | C | .230 | US | 12,780.00 | |
| | | 18* | OPTION MARKET VALUE | | .071 | | 12,780.00* | |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE SHORT: .230 | | | | | |
| | | | LAST TRADE DATE: 3/26/10 | | | | | |
| 11/03/8 | 30 | | CALL NOV 10 NATURAL GAS 12250 | C | .480 | US | | 65,100.00 |
| | 30* | | OPTION MARKET VALUE | | .217 | | | 65,100.00* |
| | | | EXPIRE 10/26/10 | | | | | |
| | | | AVERAGE LONG: .480 | | | | | |
| | | | LAST TRADE DATE: 10/26/10 | | | | | |

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CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PAGE 16

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------------|----|-------------|----|------------|------------|
| 9/05/8 | 11 | | CALL SEP 10 NATURAL GAS 12800 | C | .340 | US | | 12,760.00 |
| | 11* | | OPTION MARKET VALUE | | .116 | | | 12,760.00* |
| | | | EXPIRE 8/26/10 | | | | | |
| | | | AVERAGE LONG: .340 | | | | | |
| | | | LAST TRADE DATE: 8/26/10 | | | | | |
| 10/30/8 | 11 | | CALL AUG 09 NATURAL GAS 13000 | C | .150 | US | 110.00 | |
| | 11* | | OPTION MARKET VALUE | | .001 | | 110.00* | |
| | | | EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE SHORT: .150 | | | | | |
| | | | LAST TRADE DATE: 7/28/09 | | | | | |
| 10/30/8 | 12 | | CALL SEP 09 NATURAL GAS 13000 | C | .200 | US | 240.00 | |
| | 12* | | OPTION MARKET VALUE | | .002 | | 240.00* | |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 8/26/09 | | | | | |
| 10/14/8 | 18 | | CALL OCT 09 NATURAL GAS 13000 | C | .290 | US | 900.00 | |
| | 18* | | OPTION MARKET VALUE | | .005 | | 900.00* | |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE SHORT: .290 | | | | | |
| | | | LAST TRADE DATE: 9/25/09 | | | | | |
| 10/14/8 | 20 | | CALL JUN 10 NATURAL GAS 13000 | C | .080 | US | 12,400.00 | |
| 10/30/8 | 20 | | CALL JUN 10 NATURAL GAS 13000 | C | .180 | US | 12,400.00 | |
| | 40* | | OPTION MARKET VALUE | | .062 | | 24,800.00* | |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE SHORT: .130 | | | | | |
| | | | LAST TRADE DATE: 5/25/10 | | | | | |
| 10/14/8 | 16 | | CALL JUL 10 NATURAL GAS 13000 | C | .100 | US | 10,720.00 | |
| | 16* | | OPTION MARKET VALUE | | .067 | | 10,720.00* | |
| | | | EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE SHORT: .100 | | | | | |
| | | | LAST TRADE DATE: 6/25/10 | | | | | |
| 9/09/8 | 18 | | CALL OCT 09 NATURAL GAS 13050 | C | .342 | US | | 720.00 |
| | 18* | | OPTION MARKET VALUE | | .004 | | | 720.00* |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE LONG: .342 | | | | | |
| | | | LAST TRADE DATE: 9/25/09 | | | | | |
| 10/14/8 | 23 | | CALL NOV 09 NATURAL GAS 13250 | C | .240 | US | 3,220.00 | |
| | 23* | | OPTION MARKET VALUE | | .014 | | 3,220.00* | |
| | | | EXPIRE 10/27/09 | | | | | |
| | | | AVERAGE SHORT: .240 | | | | | |
| | | | LAST TRADE DATE: 10/27/09 | | | | | |

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Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 17

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------------|----|-------------|----|------------|--------|
| 10/14/8 | | 19 | CALL MAY 10 NATURAL GAS 13250 | C | .080 | US | 6,270.00 | |
| 10/30/8 | | 18 | CALL MAY 10 NATURAL GAS 13250 | C | .140 | US | 5,940.00 | |
| | | 37* | OPTION MARKET VALUE | | .033 | | 12,210.00* | |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE SHORT: .109 | | | | | |
| | | | LAST TRADE DATE: 4/27/10 | | | | | |
| 9/17/8 | | 15 | CALL NOV 09 NATURAL GAS 13500 | C | .360 | US | 1,950.00 | |
| | | 15* | OPTION MARKET VALUE | | .013 | | 1,950.00* | |
| | | | EXPIRE 10/27/09 | | | | | |
| | | | AVERAGE SHORT: .360 | | | | | |
| | | | LAST TRADE DATE: 10/27/09 | | | | | |
| 10/14/8 | | 20 | CALL DEC 09 NATURAL GAS 13500 | C | .235 | US | 2,000.00 | |
| | | 20* | OPTION MARKET VALUE | | .010 | | 2,000.00* | |
| | | | EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE SHORT: .235 | | | | | |
| | | | LAST TRADE DATE: 11/23/09 | | | | | |
| 10/20/8 | | 18 | CALL SEP 10 NATURAL GAS 13950 | C | .200 | US | 14,580.00 | |
| | | 18* | OPTION MARKET VALUE | | .081 | | 14,580.00* | |
| | | | EXPIRE 8/26/10 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 8/26/10 | | | | | |
| 8/20/8 | | 11 | CALL JUL 09 NATURAL GAS 14000 | C | .150 | US | 110.00 | |
| | | 11* | OPTION MARKET VALUE | | .001 | | 110.00* | |
| | | | EXPIRE 6/25/09 | | | | | |
| | | | AVERAGE SHORT: .150 | | | | | |
| | | | LAST TRADE DATE: 6/25/09 | | | | | |
| 9/04/8 | | 12 | CALL SEP 09 NATURAL GAS 14000 | C | .170 | US | 120.00 | |
| | | 12* | OPTION MARKET VALUE | | .001 | | 120.00* | |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE SHORT: .170 | | | | | |
| | | | LAST TRADE DATE: 8/26/09 | | | | | |
| 9/29/8 | | 17 | CALL OCT 09 NATURAL GAS 14000 | C | .210 | US | 510.00 | |
| 10/30/8 | | 17 | CALL OCT 09 NATURAL GAS 14000 | C | .200 | US | 510.00 | |
| | | 34* | OPTION MARKET VALUE | | .003 | | 1,020.00* | |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE SHORT: .205 | | | | | |
| | | | LAST TRADE DATE: 9/25/09 | | | | | |
| 9/18/8 | | 10 | CALL DEC 09 NATURAL GAS 14000 | C | .400 | US | 800.00 | |
| 10/20/8 | | 29 | CALL DEC 09 NATURAL GAS 14000 | C | .300 | US | 2,320.00 | |
| 10/30/8 | | 30 | CALL DEC 09 NATURAL GAS 14000 | C | .300 | US | 2,400.00 | |
| | | 69* | OPTION MARKET VALUE | | .008 | | 5,520.00* | |
| | | | EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE SHORT: .314 | | | | | |
| | | | LAST TRADE DATE: 11/23/09 | | | | | |

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MONTHLY COMMODITY STATEMENT

PAGE 18

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

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1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------------|----|-------------|----|------------|--------|
| 10/20/8 | | 22 | CALL JAN 10 NATURAL GAS 14000 | C | .300 | US | 5,500.00 | |
| 10/30/8 | | 32 | CALL JAN 10 NATURAL GAS 14000 | C | .340 | US | 8,000.00 | |
| | | 54* | OPTION MARKET VALUE | | .025 | | 13,500.00* | |
| | | | EXPIRE 12/28/09 | | | | | |
| | | | AVERAGE SHORT: .323 | | | | | |
| | | | LAST TRADE DATE: 12/28/09 | | | | | |
| 10/30/8 | | 26 | CALL FEB 10 NATURAL GAS 14000 | C | .340 | US | 9,620.00 | |
| | | 26* | OPTION MARKET VALUE | | .037 | | 9,620.00* | |
| | | | EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE SHORT: .340 | | | | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 10/14/8 | | 13 | CALL MAR 10 NATURAL GAS 14000 | C | .280 | US | 7,150.00 | |
| 10/21/8 | | 20 | CALL MAR 10 NATURAL GAS 14000 | C | .300 | US | 11,000.00 | |
| | | 33* | OPTION MARKET VALUE | | .055 | | 18,150.00* | |
| | | | EXPIRE 2/23/10 | | | | | |
| | | | AVERAGE SHORT: .292 | | | | | |
| | | | LAST TRADE DATE: 2/23/10 | | | | | |
| 9/05/8 | | 12 | CALL APR 10 NATURAL GAS 14000 | C | .100 | US | 4,920.00 | |
| | | 12* | OPTION MARKET VALUE | | .041 | | 4,920.00* | |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE SHORT: .100 | | | | | |
| | | | LAST TRADE DATE: 3/26/10 | | | | | |
| 10/22/8 | | 17 | CALL AUG 10 NATURAL GAS 14000 | C | .170 | US | 10,030.00 | |
| | | 17* | OPTION MARKET VALUE | | .059 | | 10,030.00* | |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE SHORT: .170 | | | | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |
| 9/04/8 | | 15 | CALL NOV 09 NATURAL GAS 14500 | C | .200 | US | 1,350.00 | |
| | | 15* | OPTION MARKET VALUE | | .009 | | 1,350.00* | |
| | | | EXPIRE 10/27/09 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 10/27/09 | | | | | |
| 8/20/8 | | 5 | CALL AUG 10 NATURAL GAS 14800 | C | .200 | US | 2,300.00 | |
| | | 5* | OPTION MARKET VALUE | | .046 | | 2,300.00* | |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |
| 8/20/8 | | 11 | CALL AUG 09 NATURAL GAS 15000 | C | .160 | US | 110.00 | |
| | | 11* | OPTION MARKET VALUE | | .001 | | 110.00* | |
| | | | EXPIRE 7/28/09 | | | | | |
| | | | AVERAGE SHORT: .160 | | | | | |
| | | | LAST TRADE DATE: 7/28/09 | | | | | |

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MONTHLY COMMODITY STATEMENT

PAGE 19

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------------|----|-------------|----|-----------|--------|
| 10/08/8 | | 23 | CALL NOV 09 NATURAL GAS 15000 | C | .200 | US | 1,840.00 | |
| | | 23* | OPTION MARKET VALUE | | .008 | | 1,840.00* | |
| | | | EXPIRE 10/27/09 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 10/27/09 | | | | | |
| 9/11/8 | | 10 | CALL DEC 09 NATURAL GAS 15000 | C | .260 | US | 500.00 | |
| | | 10* | OPTION MARKET VALUE | | .005 | | 500.00* | |
| | | | EXPIRE 11/23/09 | | | | | |
| | | | AVERAGE SHORT: .260 | | | | | |
| | | | LAST TRADE DATE: 11/23/09 | | | | | |
| 9/18/8 | | 11 | CALL JAN 10 NATURAL GAS 15000 | C | .380 | US | 2,090.00 | |
| 10/08/8 | | 11 | CALL JAN 10 NATURAL GAS 15000 | C | .260 | US | 2,090.00 | |
| | | 22* | OPTION MARKET VALUE | | .019 | | 4,180.00* | |
| | | | EXPIRE 12/28/09 | | | | | |
| | | | AVERAGE SHORT: .320 | | | | | |
| | | | LAST TRADE DATE: 12/28/09 | | | | | |
| 10/08/8 | | 8 | CALL FEB 10 NATURAL GAS 15000 | C | .260 | US | 2,240.00 | |
| | | 8* | OPTION MARKET VALUE | | .028 | | 2,240.00* | |
| | | | EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE SHORT: .260 | | | | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 10/30/8 | | 20 | CALL MAR 10 NATURAL GAS 15000 | C | .280 | US | 9,000.00 | |
| | | 20* | OPTION MARKET VALUE | | .045 | | 9,000.00* | |
| | | | EXPIRE 2/23/10 | | | | | |
| | | | AVERAGE SHORT: .280 | | | | | |
| | | | LAST TRADE DATE: 2/23/10 | | | | | |
| 8/01/8 | | 6 | CALL APR 10 NATURAL GAS 15000 | C | .210 | US | 1,920.00 | |
| | | 6* | OPTION MARKET VALUE | | .032 | | 1,920.00* | |
| | | | EXPIRE 3/26/10 | | | | | |
| | | | AVERAGE SHORT: .210 | | | | | |
| | | | LAST TRADE DATE: 3/26/10 | | | | | |
| 8/01/8 | | 5 | CALL JUL 10 NATURAL GAS 15000 | C | .200 | US | 1,750.00 | |
| | | 5* | OPTION MARKET VALUE | | .035 | | 1,750.00* | |
| | | | EXPIRE 6/25/10 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 6/25/10 | | | | | |
| 8/01/8 | | 6 | CALL AUG 10 NATURAL GAS 15000 | C | .250 | US | 2,580.00 | |
| | | 6* | OPTION MARKET VALUE | | .043 | | 2,580.00* | |
| | | | EXPIRE 7/27/10 | | | | | |
| | | | AVERAGE SHORT: .250 | | | | | |
| | | | LAST TRADE DATE: 7/27/10 | | | | | |

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PAGE 20

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| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|---------|----------|-----------|-------------------------------|----|-------------|----|------------|--------|
| 9/29/8 | | 17 | CALL OCT 10 NATURAL GAS 15000 | C | .230 | US | 17,340.00 | |
| 10/20/8 | | 26 | CALL OCT 10 NATURAL GAS 15000 | C | .200 | US | 26,520.00 | |
| | | 43* | OPTION MARKET VALUE | | .102 | | 43,860.00* | |
| | | | EXPIRE 9/27/10 | | | | | |
| | | | AVERAGE SHORT: .211 | | | | | |
| | | | LAST TRADE DATE: 9/27/10 | | | | | |
| 10/20/8 | | 17 | CALL FEB 10 NATURAL GAS 15200 | C | .300 | US | 4,590.00 | |
| | | 17* | OPTION MARKET VALUE | | .027 | | 4,590.00* | |
| | | | EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE SHORT: .300 | | | | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 9/18/8 | | 9 | CALL FEB 10 NATURAL GAS 15500 | C | .380 | US | 2,250.00 | |
| | | 9* | OPTION MARKET VALUE | | .025 | | 2,250.00* | |
| | | | EXPIRE 1/26/10 | | | | | |
| | | | AVERAGE SHORT: .380 | | | | | |
| | | | LAST TRADE DATE: 1/26/10 | | | | | |
| 9/05/8 | | 7 | CALL MAR 10 NATURAL GAS 15500 | C | .310 | US | 2,800.00 | |
| 9/18/8 | | 6 | CALL MAR 10 NATURAL GAS 15500 | C | .400 | US | 2,400.00 | |
| | | 13* | OPTION MARKET VALUE | | .040 | | 5,200.00* | |
| | | | EXPIRE 2/23/10 | | | | | |
| | | | AVERAGE SHORT: .351 | | | | | |
| | | | LAST TRADE DATE: 2/23/10 | | | | | |
| 7/28/8 | | 6 | CALL MAY 10 NATURAL GAS 16000 | C | .140 | US | 900.00 | |
| | | 6* | OPTION MARKET VALUE | | .015 | | 900.00* | |
| | | | EXPIRE 4/27/10 | | | | | |
| | | | AVERAGE SHORT: .140 | | | | | |
| | | | LAST TRADE DATE: 4/27/10 | | | | | |
| 7/28/8 | | 7 | CALL JUN 10 NATURAL GAS 16000 | C | .140 | US | 1,890.00 | |
| | | 7* | OPTION MARKET VALUE | | .027 | | 1,890.00* | |
| | | | EXPIRE 5/25/10 | | | | | |
| | | | AVERAGE SHORT: .140 | | | | | |
| | | | LAST TRADE DATE: 5/25/10 | | | | | |
| 8/29/8 | | 12 | CALL SEP 10 NATURAL GAS 16000 | C | .200 | US | 5,400.00 | |
| | | 12* | OPTION MARKET VALUE | | .045 | | 5,400.00* | |
| | | | EXPIRE 8/26/10 | | | | | |
| | | | AVERAGE SHORT: .200 | | | | | |
| | | | LAST TRADE DATE: 8/26/10 | | | | | |
| 11/03/8 | | 30 | CALL NOV 10 NATURAL GAS 16000 | C | .170 | US | 25,800.00 | |
| | | 30* | OPTION MARKET VALUE | | .086 | | 25,800.00* | |
| | | | EXPIRE 10/26/10 | | | | | |
| | | | AVERAGE SHORT: .170 | | | | | |
| | | | LAST TRADE DATE: 10/26/10 | | | | | |

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX PURPOSES

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE

**ADM INVESTOR SERVICES, INC.**

Chicago Board of Trade Building
141 W Jackson Blvd • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 21

STATEMENT DATE: MAY 29, 2009

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

| DATE | LONG/BUY | SHRT/SELL | DESCRIPTION | EX | PRICE/LEGND | CC | DEBIT | CREDIT |
|--------|----------|-----------|-----------------------------|-------|-------------|------|---------------|--------|
| 8/29/8 | | 17 | CALL SEP 09 NATURAL GAS | 17000 | C | .150 | 170.00 | |
| | | 17* | OPTION MARKET VALUE | | | .001 | 170.00* | |
| | | | EXPIRE 8/26/09 | | | | | |
| | | | AVERAGE SHORT: | | | | .150 | |
| | | | LAST TRADE DATE: | | | | 8/26/09 | |
| 8/29/8 | | 8 | CALL OCT 09 NATURAL GAS | 17000 | C | .250 | 80.00 | |
| | | 8* | OPTION MARKET VALUE | | | .001 | 80.00* | |
| | | | EXPIRE 9/25/09 | | | | | |
| | | | AVERAGE SHORT: | | | | .250 | |
| | | | LAST TRADE DATE: | | | | 9/25/09 | |
| | | | *** SEG USD *** | | | | | |
| | | | 13,410,016.00 | | | | | |
| | | | 2. P&L AND CASH ACTIVITY | | | | 4,398,797.00- | G |
| | | | 3. ENDING ACCT BALANCE | | | | 9,011,219.00 | |
| | | | 4. NET FUTURES P&L | | | | 1,565,973.00- | |
| | | | 8. OPTIONS MARKET VALUE | | | | 7,651,870.00- | |
| | | | 9. ACCT VALUE AT MARKET | | | | 1,359,349.00 | |
| | | | 11. CONVERTED ACCT VALUE US | | | | 1,359,349.00 | |
| | | | *** CURRENT MONTH *** | | | | | |
| | | | US F 1,565,973.00- | | | | 5,755,397.50- | |
| | | | US .00 | | | | 108,239.00- | |
| | | | *** YEAR-TO-DATE *** | | | | | |
| | | | FUTURES P&L | | | | | |
| | | | OPTION PREMIUM | | | | | |

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

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RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE

SC Hedging Plan
SC Hedging Position Report

Report Date: 5/29/2009

As of: 5/29/2009

| Month | # Contracts | Last Day Settle (L) / Next to Last Day Settle (P) | Tool | Purchase Price | Price (GDI) | Decile | Strike /Ceiling /Floor | Price/TI me | % Coverage | Cum- ulative Coverage | Trade Date | Max # Contracts |
|---------|-------------|---|---------------------|----------------|-------------|--------|------------------------|-------------|------------|-----------------------|------------|-----------------|
| May-09 | 12 | NYMEX | Bought Call at | \$0.860 | | 70th | 9.700 | P | 20% | | 8/5/2008 | 61 |
| May-09 | 12 | NYMEX | Sold Put - NYMEX | (\$0.190) | | 10th | 7.000 | P | 20% | | 8/5/2008 | 61 |
| May-09 | -12 | NYMEX | Bought Put (OFFSET) | (\$0.190) | | 10th | 7.000 | P | 20% | 20% | 1/26/2009 | 61 |
| May-09 | 12 | BP | Sold Put - OTC | (\$0.165) | | 10th | 7.000 | P | 20% | | 1/26/2009 | 61 |
| May-09 | 12 | NYMEX | Sold Call at | (\$0.120) | | 100th | 15.000 | P | 20% | | 8/5/2008 | 61 |
| May-09 | 12 | NYMEX | Bought Call at | \$0.759 | | 60th | 9.400 | P | 20% | | 8/11/2008 | 61 |
| May-09 | 12 | NYMEX | Sold Put - NYMEX | (\$0.230) | | 10th | 7.000 | P | 20% | | 8/11/2008 | 61 |
| May-09 | -12 | NYMEX | Bought Put (OFFSET) | (\$0.230) | | 10th | 7.000 | P | 20% | 40% | 1/26/2009 | 61 |
| May-09 | 12 | BP | Sold Put - OTC | (\$0.205) | | 10th | 7.000 | P | 20% | | 1/26/2009 | 61 |
| May-09 | 13 | NYMEX | Bought Call at | \$0.670 | | 30th | 8.450 | P | 20% | | 9/4/2008 | 61 |
| May-09 | 13 | NYMEX | Sold Put - NYMEX | (\$0.160) | | 10th | 6.500 | P | 20% | | 9/4/2008 | 61 |
| May-09 | -13 | NYMEX | Bought Put (OFFSET) | (\$0.160) | | 10th | 6.500 | P | 20% | 60% | 1/26/2009 | 61 |
| May-09 | 13 | BP | Sold Put - OTC | (\$0.135) | | 10th | 6.500 | P | 20% | | 1/26/2009 | 61 |
| May-09 | 12 | NYMEX | Bought Call at | \$0.855 | | 40th | 8.550 | P | 20% | | 9/18/2008 | 61 |
| May-09 | 12 | NYMEX | Sold Put - NYMEX | (\$0.430) | | 10th | 7.000 | P | 20% | | 9/18/2008 | 61 |
| May-09 | -12 | NYMEX | Bought Put (OFFSET) | (\$0.430) | | 10th | 7.000 | P | 20% | 80% | 1/26/2009 | 61 |
| May-09 | 12 | BP | Sold Put - OTC | (\$0.405) | | 10th | 7.000 | P | 20% | | 1/26/2009 | 61 |
| May-09 | 12 | NYMEX | Sold Call at | (\$0.120) | | 100th | 13.000 | P | 20% | | 9/18/2008 | 61 |
| May-09 | 12 | NYMEX | Bought Call at | \$0.405 | | 40th | 8.800 | P | 20% | 100% | 10/14/2008 | 61 |
| Jun-09 | 13 | NYMEX | Bought Call at | \$0.795 | | 70th | 9.550 | P | 20% | | 8/11/2008 | 66 |
| Jun-09 | 13 | NYMEX | Sold Put at | (\$0.250) | | 10th | 7.000 | P | 20% | 20% | 8/11/2008 | 66 |
| FUTURES | 13 | NYMEX | FUTURES | | | | 3.539 | | | | 5/26/2009 | |
| Jun-09 | 13 | NYMEX | Bought Call at | \$0.820 | | 60th | 9.300 | P | 20% | | 8/20/2008 | 66 |
| Jun-09 | 13 | NYMEX | Sold Put at | (\$0.300) | | 10th | 7.000 | P | 20% | 40% | 8/20/2008 | 66 |
| FUTURES | 13 | NYMEX | FUTURES | | | | 3.539 | | | | 5/26/2009 | |
| Jun-09 | 14 | NYMEX | Bought Call at | \$0.500 | | 70th | 10.000 | P | 20% | | 9/3/2008 | 66 |
| Jun-09 | 14 | NYMEX | Sold Put at | (\$0.170) | | 10th | 6.000 | P | 20% | 60% | 9/3/2008 | 66 |
| FUTURES | 14 | NYMEX | FUTURES | | | | 3.539 | | | | 5/26/2009 | |
| Jun-09 | 13 | NYMEX | Bought Call at | \$0.730 | | 30th | 7.900 | P | 20% | | 10/8/2008 | 66 |
| Jun-09 | 13 | NYMEX | Sold Put at | (\$0.300) | | 10th | 6.000 | P | 20% | 80% | 10/8/2008 | 66 |
| FUTURES | 13 | NYMEX | FUTURES | | | | 3.539 | | | | 5/26/2009 | |
| Jun-09 | 13 | NYMEX | Bought Call at | \$0.530 | | 40th | 8.650 | P | 20% | | 10/14/2008 | 66 |
| Jun-09 | 13 | NYMEX | Sold Call at | (\$0.100) | | 90th | 12.000 | P | 20% | 100% | 10/14/2008 | 66 |

**SC Hedging Plan
Position Report
5/29/2009**
Open Positions

| Month | Contract Volume | Counterparty | Last Day Settle (L) / Next to Last Day Settle (P) | Tool | Purchase Price | Price (GDI) | Decile | Strike /Ceiling /Floor | Price/TI me | % Coverage | Cum- ulative Coverage | Trade Date | Max # Contracts |
|--------|-----------------|--------------|---|---------------------|----------------|-------------|--------|------------------------|-------------|------------|-----------------------|------------|-----------------|
| Jul-09 | 11 | NYMEX | | Bought Call at | \$0.815 | \$3.835 | 70th | 9.750 | P | 20% | | 8/11/2008 | 54 |
| Jul-09 | 11 | NYMEX | | Sold Put - NYMEX | (\$0.270) | \$3.835 | 10th | 7.000 | P | 20% | | 8/11/2008 | 54 |
| Jul-09 | -11 | NYMEX | | Bought Put (OFFSET) | (\$0.270) | \$3.835 | 10th | 7.000 | P | 20% | 20% | 1/26/2009 | 54 |
| Jul-09 | 11 | BP | P | Sold Put - OTC | (\$0.245) | \$3.835 | 10th | 7.000 | P | 20% | | 1/26/2009 | 54 |
| Jul-09 | 11 | NYMEX | | Bought Call at | \$1.000 | \$3.835 | 50th | 9.100 | P | 20% | | 8/20/2008 | 54 |
| Jul-09 | 11 | NYMEX | | Sold Put - NYMEX | (\$0.330) | \$3.835 | 10th | 7.000 | P | 20% | | 8/20/2008 | 54 |
| Jul-09 | -11 | NYMEX | | Bought Put (OFFSET) | (\$0.330) | \$3.835 | 10th | 7.000 | P | 20% | 40% | 1/26/2009 | 54 |
| Jul-09 | 11 | BP | P | Sold Put - OTC | (\$0.305) | \$3.835 | 10th | 7.000 | P | 20% | | 1/26/2009 | 54 |
| Jul-09 | 11 | NYMEX | | Sold Call at | (\$0.150) | \$3.835 | 100th | 14.000 | P | 20% | | 8/20/2008 | 54 |
| Jul-09 | 10 | NYMEX | | Bought Call at | \$0.700 | \$3.835 | 40th | 8.950 | P | 20% | | 9/4/2008 | 54 |
| Jul-09 | 10 | NYMEX | | Sold Put - NYMEX | (\$0.200) | \$3.835 | 10th | 6.500 | P | 20% | | 9/4/2008 | 54 |
| Jul-09 | -10 | NYMEX | | Bought Put (OFFSET) | (\$0.200) | \$3.835 | 10th | 6.500 | P | 20% | 60% | 1/26/2009 | 54 |
| Jul-09 | 10 | BP | P | Sold Put - OTC | (\$0.175) | \$3.835 | 10th | 6.500 | P | 20% | | 1/26/2009 | 54 |
| Jul-09 | 11 | NYMEX | | Bought Call at | \$0.685 | \$3.835 | 40th | 8.350 | P | 20% | | 10/7/2008 | 54 |
| Jul-09 | 11 | NYMEX | | Sold Put - NYMEX | (\$0.200) | \$3.835 | 10th | 6.000 | P | 20% | | 10/7/2008 | 54 |
| Jul-09 | -11 | NYMEX | | Bought Put (OFFSET) | (\$0.200) | \$3.835 | 10th | 6.000 | P | 20% | 80% | 1/26/2009 | 54 |
| Jul-09 | 11 | BP | P | Sold Put - OTC | (\$0.175) | \$3.835 | 10th | 6.000 | P | 20% | | 1/26/2009 | 54 |
| Jul-09 | 11 | NYMEX | | Bought Call at | \$1.035 | \$3.835 | 10th | 7.250 | P | 20% | | 10/20/2008 | 54 |
| Jul-09 | 11 | NYMEX | | Sold Put - NYMEX | (\$0.300) | \$3.835 | 10th | 6.000 | P | 20% | | 10/20/2008 | 54 |
| Jul-09 | -11 | NYMEX | | Bought Put (OFFSET) | (\$0.300) | \$3.835 | 10th | 6.000 | P | 20% | 100% | 1/26/2009 | 54 |
| Jul-09 | 11 | BP | P | Sold Put - OTC | (\$0.275) | \$3.835 | 10th | 6.000 | P | 20% | | 1/26/2009 | 54 |
| Jul-09 | 11 | NYMEX | | Sold Call at | (\$0.300) | \$3.835 | 90th | 11.050 | P | 20% | | 10/20/2008 | 54 |
| Aug-09 | 11 | NYMEX | | Bought Call at | \$0.835 | \$3.958 | 80th | 10.000 | P | 20% | | 8/11/2008 | 55 |
| Aug-09 | 11 | NYMEX | | Sold Put at | (\$0.290) | \$3.958 | 10th | 7.000 | P | 20% | 20% | 8/11/2008 | 55 |
| Aug-09 | 11 | NYMEX | | Bought Call at | \$1.025 | \$3.958 | 60th | 9.250 | P | 20% | | 8/20/2008 | 55 |
| Aug-09 | 11 | NYMEX | | Sold Put at | (\$0.340) | \$3.958 | 10th | 7.000 | P | 20% | 40% | 8/20/2008 | 55 |
| Aug-09 | 11 | NYMEX | | Sold Call at | (\$0.180) | \$3.958 | 100th | 15.000 | P | 20% | | 8/20/2008 | 55 |
| Aug-09 | 11 | NYMEX | | Bought Call at | \$0.680 | \$3.958 | 50th | 9.300 | P | 20% | | 9/4/2008 | 55 |
| Aug-09 | 11 | NYMEX | | Sold Put at | (\$0.200) | \$3.958 | 10th | 6.500 | P | 20% | 60% | 9/4/2008 | 55 |
| Aug-09 | 11 | NYMEX | | Bought Call at | \$0.790 | \$3.958 | 40th | 8.400 | P | 20% | | 10/8/2008 | 55 |
| Aug-09 | 11 | NYMEX | | Sold Put at | (\$0.330) | \$3.958 | 10th | 6.000 | P | 20% | 80% | 10/8/2008 | 55 |
| Aug-09 | 11 | NYMEX | | Bought Call at | \$0.440 | \$3.958 | 80th | 10.000 | P | 20% | | 10/30/2008 | 55 |
| Aug-09 | 11 | NYMEX | | Sold Call at | (\$0.150) | \$3.958 | 100th | 13.000 | P | 20% | 100% | 10/30/2008 | 55 |
| Sep-09 | 8 | NYMEX | | Bought Call at | \$0.885 | \$4.055 | 80th | 10.200 | P | 10% | | 8/11/2008 | 58 |
| Sep-09 | 8 | NYMEX | | Sold Put at | (\$0.340) | \$4.055 | 10th | 7.000 | P | 10% | 10% | 8/11/2008 | 58 |
| Sep-09 | 17 | NYMEX | | Bought Call at | \$1.100 | \$4.055 | 70th | 9.800 | P | 30% | | 8/29/2008 | 58 |
| Sep-09 | 17 | NYMEX | | Sold Put at | (\$0.425) | \$4.055 | 10th | 7.000 | P | 30% | 40% | 8/29/2008 | 58 |
| Sep-09 | 17 | NYMEX | | Sold Call at | (\$0.150) | \$4.055 | 100th | 17.000 | P | 30% | | 8/29/2008 | 58 |
| Sep-09 | 12 | NYMEX | | Bought Call at | \$0.970 | \$4.055 | 40th | 8.750 | P | 20% | | 9/4/2008 | 58 |
| Sep-09 | 12 | NYMEX | | Sold Put at | (\$0.290) | \$4.055 | 10th | 6.500 | P | 20% | 60% | 9/4/2008 | 58 |
| Sep-09 | 12 | NYMEX | | Sold Call at | (\$0.170) | \$4.055 | 100th | 14.000 | P | 20% | | 9/4/2008 | 58 |
| Sep-09 | 11 | NYMEX | | Bought Call at | \$0.740 | \$4.055 | 50th | 8.900 | P | 20% | | 10/7/2008 | 58 |
| Sep-09 | 11 | NYMEX | | Sold Put at | (\$0.300) | \$4.055 | 10th | 6.000 | P | 20% | 80% | 10/7/2008 | 58 |
| Sep-09 | 12 | NYMEX | | Bought Call at | \$0.490 | \$4.055 | 80th | 10.250 | P | 20% | | 10/30/2008 | 58 |
| Sep-09 | 12 | NYMEX | | Sold Call at | (\$0.200) | \$4.055 | 100th | 13.000 | P | 20% | 100% | 10/30/2008 | 58 |
| Oct-09 | 9 | NYMEX | | Bought Call at | \$0.945 | \$4.214 | 80th | 10.500 | P | 10% | | 8/11/2008 | 87 |
| Oct-09 | 9 | NYMEX | | Sold Put at | (\$0.400) | \$4.214 | 10th | 7.000 | P | 10% | 10% | 8/11/2008 | 87 |
| Oct-09 | 8 | NYMEX | | Bought Call at | \$1.175 | \$4.214 | 70th | 9.800 | P | 10% | | 8/29/2008 | 87 |
| Oct-09 | 8 | NYMEX | | Sold Put at | (\$0.400) | \$4.214 | 10th | 7.000 | P | 10% | 20% | 8/29/2008 | 87 |
| Oct-09 | 8 | NYMEX | | Sold Call at | (\$0.250) | \$4.214 | 100th | 17.000 | P | 10% | | 8/29/2008 | 87 |
| Oct-09 | 18 | NYMEX | | Bought Call at | \$0.342 | \$4.214 | 100th | 13.050 | P | 20% | 40% | 9/9/2008 | 87 |

SC Hedging Plan
Position Report
5/29/2009

| Open Positions | | | | | | | | | | | | | |
|----------------|-----------------|--------------|---|----------------|----------------|-------------|--------|---------------|----------|------------|----------------------|------------|-----------------|
| Month | Contract Volume | Counterparty | Last Day Settle (L) / Next to Last Day Settle (P) | Tool | Purchase Price | Price (GDI) | Decile | Strike /Floor | Price/TI | % Coverage | Cum-ulative Coverage | Trade Date | Max # Contracts |
| Oct-09 | 17 | NYMEX | | Bought Call at | \$1.010 | \$4.214 | 40th | 8.750 | P | 20% | | 9/29/2008 | 87 |
| Oct-09 | 17 | NYMEX | | Sold Put at | (\$0.290) | \$4.214 | 10th | 6.000 | P | 20% | 60% | 9/29/2008 | 87 |
| Oct-09 | 17 | NYMEX | | Sold Call at | (\$0.210) | \$4.214 | 100th | 14.000 | P | 20% | | 9/29/2008 | 87 |
| Oct-09 | 18 | NYMEX | | Bought Call at | \$0.750 | \$4.214 | 60th | 9.350 | P | 20% | 80% | 10/14/2008 | 87 |
| Oct-09 | 18 | NYMEX | | Sold Call at | (\$0.290) | \$4.214 | 100th | 13.000 | P | 20% | | 10/14/2008 | 87 |
| Oct-09 | 17 | NYMEX | | Bought Call at | \$0.490 | \$4.214 | 90th | 10.850 | P | 20% | 100% | 10/30/2008 | 87 |
| Oct-09 | 17 | NYMEX | | Sold Call at | (\$0.200) | \$4.214 | 100th | 14.000 | P | 20% | | 10/30/2008 | 87 |
| Nov-09 | 15 | NYMEX | | Bought Call at | \$1.080 | \$4.873 | 60th | 9.250 | P | 20% | | 9/4/2008 | 76 |
| Nov-09 | 15 | NYMEX | | Sold Put at | (\$0.350) | \$4.873 | 0 | 7.000 | P | 20% | 20% | 9/4/2008 | 76 |
| Nov-09 | 15 | NYMEX | | Sold Call at | (\$0.200) | \$4.873 | 100th | 14.500 | P | 20% | | 9/4/2008 | 76 |
| Nov-09 | 15 | NYMEX | | Bought Call at | \$1.095 | \$4.873 | 60th | 9.400 | P | 20% | | 9/17/2008 | 76 |
| Nov-09 | 15 | NYMEX | | Sold Put at | (\$0.400) | \$4.873 | 0 | 7.000 | P | 20% | 40% | 9/17/2008 | 76 |
| Nov-09 | 15 | NYMEX | | Sold Call at | (\$0.360) | \$4.873 | 90th | 13.500 | P | 20% | | 9/17/2008 | 76 |
| Nov-09 | 23 | NYMEX | | Bought Call at | \$1.010 | \$4.873 | 40th | 8.650 | P | 30% | | 10/8/2008 | 76 |
| Nov-09 | 23 | NYMEX | | Sold Put at | (\$0.500) | \$4.873 | 0 | 6.850 | P | 30% | 70% | 10/8/2008 | 76 |
| Nov-09 | 23 | NYMEX | | Sold Call at | (\$0.200) | \$4.873 | 100th | 15.000 | P | 30% | | 10/8/2008 | 76 |
| Nov-09 | 23 | NYMEX | | Bought Call at | \$0.700 | \$4.873 | 80th | 9.850 | P | 30% | 100% | 10/14/2008 | 76 |
| Nov-09 | 23 | NYMEX | | Sold Call at | (\$0.240) | \$4.873 | 90th | 13.250 | P | 30% | | 10/14/2008 | 76 |
| Dec-09 | 10 | NYMEX | | Bought Call at | \$1.015 | \$5.596 | 70th | 9.800 | P | 10% | | 9/11/2008 | 99 |
| Dec-09 | 10 | NYMEX | | Sold Put at | (\$0.220) | \$5.596 | 0 | 6.600 | P | 10% | 10% | 9/11/2008 | 99 |
| Dec-09 | 10 | NYMEX | | Sold Call at | (\$0.260) | \$5.596 | 100th | 15.000 | P | 10% | | 9/11/2008 | 99 |
| Dec-09 | 10 | NYMEX | | Bought Call at | \$1.145 | \$5.596 | 80th | 10.100 | P | 10% | 20% | 9/18/2008 | 99 |
| Dec-09 | 10 | NYMEX | | Sold Put at | (\$0.390) | \$5.596 | 0 | 7.000 | P | 10% | | 9/18/2008 | 99 |
| Dec-09 | 10 | NYMEX | | Sold Call at | (\$0.400) | \$5.596 | 90th | 14.000 | P | 10% | | 9/18/2008 | 99 |
| Dec-09 | 20 | NYMEX | | Bought Call at | \$0.700 | \$5.596 | 80th | 10.350 | P | 20% | 40% | 10/14/2008 | 99 |
| Dec-09 | 20 | NYMEX | | Sold Call at | (\$0.235) | \$5.596 | 90th | 13.500 | P | 20% | | 10/14/2008 | 99 |
| Dec-09 | 29 | NYMEX | | Bought Call at | \$1.070 | \$5.596 | 60th | 9.000 | P | 30% | | 10/20/2008 | 99 |
| Dec-09 | 29 | NYMEX | | Sold Put at | (\$0.300) | \$5.596 | 0 | 6.000 | P | 30% | 70% | 10/20/2008 | 99 |
| Dec-09 | 29 | NYMEX | | Sold Call at | (\$0.300) | \$5.596 | 100th | 14.000 | P | 30% | | 10/20/2008 | 99 |
| Dec-09 | 29 | NYMEX | | Bought Call at | \$0.590 | \$5.596 | 90th | 11.200 | P | 30% | 100% | 10/30/2008 | 99 |
| Dec-09 | 30 | NYMEX | | Sold Call at | (\$0.300) | \$5.596 | 100th | 14.000 | P | 30% | | 10/30/2008 | 99 |
| Jan-10 | 11 | NYMEX | | Bought Call at | \$1.220 | \$5.901 | 80th | 10.000 | P | 10% | | 9/18/2008 | 109 |
| Jan-10 | 11 | NYMEX | | Sold Put at | (\$0.320) | \$5.901 | 0 | 7.000 | P | 10% | 10% | 9/18/2008 | 109 |
| Jan-10 | 11 | NYMEX | | Sold Call at | (\$0.380) | \$5.901 | 100th | 15.000 | P | 10% | | 9/18/2008 | 109 |
| Jan-10 | 11 | NYMEX | | Bought Call at | \$0.985 | \$5.901 | 80th | 9.800 | P | 10% | | 10/8/2008 | 109 |
| Jan-10 | 11 | NYMEX | | Sold Put at | (\$0.200) | \$5.901 | 0 | 6.000 | P | 10% | 20% | 10/8/2008 | 109 |
| Jan-10 | 11 | NYMEX | | Sold Call at | (\$0.260) | \$5.901 | 100th | 15.000 | P | 10% | | 10/8/2008 | 109 |
| Jan-10 | 22 | NYMEX | | Bought Call at | \$0.780 | \$5.901 | 80th | 10.400 | P | 20% | 40% | 10/20/2008 | 109 |
| Jan-10 | 22 | NYMEX | | Sold Call at | (\$0.300) | \$5.901 | 100th | 14.000 | P | 20% | | 10/20/2008 | 109 |
| Jan-10 | 32 | NYMEX | | Bought Call at | \$0.645 | \$5.901 | 90th | 11.300 | P | 30% | 70% | 10/30/2008 | 109 |
| Jan-10 | 32 | NYMEX | | Sold Call at | (\$0.340) | \$5.901 | 100th | 14.000 | P | 30% | | 10/30/2008 | 109 |
| Jan-10 | 11 | NYMEX | | Bought Call at | \$0.865 | \$5.901 | 50th | 7.450 | P | 10% | | 1/27/2009 | 109 |
| Jan-10 | 11 | NYMEX | | Sold Call at | (\$0.250) | \$5.901 | 90th | 11.500 | P | 10% | 80% | 1/27/2009 | 109 |
| Jan-10 | 11 | BP | L | Sold Put at | (\$0.228) | \$5.901 | 0 | 4.500 | P | 10% | | 1/27/2009 | 109 |
| Feb-10 | 9 | NYMEX | | Bought Call at | \$1.245 | \$5.943 | 80th | 10.000 | P | 10% | | 9/18/2008 | 85 |
| Feb-10 | 9 | NYMEX | | Sold Put at | (\$0.350) | \$5.943 | 0 | 7.000 | P | 10% | 10% | 9/18/2008 | 85 |
| Feb-10 | 9 | NYMEX | | Sold Call at | (\$0.380) | \$5.943 | 100th | 15.500 | P | 10% | | 9/18/2008 | 85 |
| Feb-10 | 8 | NYMEX | | Bought Call at | \$0.985 | \$5.943 | 80th | 9.800 | P | 10% | | 10/8/2008 | 85 |
| Feb-10 | 8 | NYMEX | | Sold Put at | (\$0.200) | \$5.943 | 0 | 6.000 | P | 10% | 20% | 10/8/2008 | 85 |
| Feb-10 | 8 | NYMEX | | Sold Call at | (\$0.260) | \$5.943 | 100th | 15.000 | P | 10% | | 10/8/2008 | 85 |
| Feb-10 | 17 | NYMEX | | Bought Call at | \$1.085 | \$5.943 | 70th | 9.450 | P | 20% | | 10/20/2008 | 85 |
| Feb-10 | 17 | NYMEX | | Sold Put at | (\$0.300) | \$5.943 | 0 | 6.000 | P | 20% | 40% | 10/20/2008 | 85 |
| Feb-10 | 17 | NYMEX | | Sold Call at | (\$0.300) | \$5.943 | 100th | 15.200 | P | 20% | | 10/20/2008 | 85 |
| Feb-10 | 26 | NYMEX | | Bought Call at | \$0.830 | \$5.943 | 90th | 11.500 | P | 30% | 70% | 10/30/2008 | 85 |
| Feb-10 | 26 | NYMEX | | Sold Call at | (\$0.340) | \$5.943 | 100th | 14.000 | P | 30% | | 10/30/2008 | 85 |
| Feb-10 | 8 | NYMEX | | Bought Call at | \$0.620 | \$5.943 | 60th | 7.350 | P | 10% | | 2/18/2009 | 85 |
| Feb-10 | 8 | NYMEX | | Sold Call at | (\$0.120) | \$5.943 | 90th | 11.400 | P | 10% | 80% | 2/18/2009 | 85 |
| Feb-10 | 8 | BP | L | Sold Put at | (\$0.255) | \$5.943 | 10th | 4.500 | P | 10% | | 2/18/2009 | 85 |
| Mar-10 | 7 | NYMEX | | Bought Call at | \$1.040 | \$5.896 | 80th | 10.500 | P | 10% | | 9/5/2008 | 66 |
| Mar-10 | 7 | NYMEX | | Sold Put at | (\$0.180) | \$5.896 | 0 | 6.500 | P | 10% | 10% | 9/5/2008 | 66 |
| Mar-10 | 7 | NYMEX | | Sold Call at | (\$0.310) | \$5.896 | 100th | 15.500 | P | 10% | | 9/5/2008 | 66 |
| Mar-10 | 6 | NYMEX | | Bought Call at | \$1.080 | \$5.896 | 80th | 10.350 | P | 10% | | 9/18/2008 | 66 |
| Mar-10 | 6 | NYMEX | | Sold Put at | (\$0.330) | \$5.896 | 0 | 7.000 | P | 10% | 20% | 9/18/2008 | 66 |
| Mar-10 | 6 | NYMEX | | Sold Call at | (\$0.400) | \$5.896 | 100th | 15.500 | P | 10% | | 9/18/2008 | 66 |
| Mar-10 | 13 | NYMEX | | Bought Call at | \$0.755 | \$5.896 | 90th | 10.800 | P | 20% | 40% | 10/14/2008 | 66 |
| Mar-10 | 13 | NYMEX | | Sold Call at | (\$0.280) | \$5.896 | 100th | 14.000 | P | 20% | | 10/14/2008 | 66 |
| Mar-10 | 20 | NYMEX | | Bought Call at | \$1.270 | \$5.896 | 30th | 8.400 | P | 30% | | 10/21/2008 | 66 |
| Mar-10 | 20 | NYMEX | | Sold Put at | (\$0.500) | \$5.896 | 0 | 6.500 | P | 30% | 70% | 10/21/2008 | 66 |
| Mar-10 | 20 | NYMEX | | Sold Call at | (\$0.300) | \$5.896 | 100th | 14.000 | P | 30% | | 10/21/2008 | 66 |
| Mar-10 | 20 | NYMEX | | Bought Call at | \$0.575 | \$5.896 | 90th | 11.700 | P | 30% | 100% | 10/30/2008 | 66 |
| Mar-10 | 20 | NYMEX | | Sold Call at | (\$0.280) | \$5.896 | 100th | 15.000 | P | 30% | | 10/30/2008 | 66 |
| Apr-10 | 6 | NYMEX | | Bought Call at | \$0.847 | \$5.766 | 80th | 10.250 | P | 10% | | 8/1/2008 | 61 |
| Apr-10 | 6 | NYMEX | | Sold Put at | (\$0.270) | \$5.766 | 10th | 7.000 | P | 10% | 10% | 8/1/2008 | 61 |
| Apr-10 | 6 | NYMEX | | Sold Call at | (\$0.210) | \$5.766 | 100th | 15.000 | P | 10% | | 8/1/2008 | 61 |
| Apr-10 | 6 | NYMEX | | Bought Call at | \$0.845 | \$5.766 | 70th | 9.550 | P | 10% | 20% | 8/11/2008 | 61 |
| Apr-10 | 6 | NYMEX | | Sold Put at | (\$0.320) | \$5.766 | 10th | 7.000 | P | 10% | | 9/5/2008 | 61 |
| Apr-10 | 12 | NYMEX | | Bought Call at | \$0.900 | \$5.766 | 40th | 8.600 | P | 20% | 40% | 9/5/2008 | 61 |
| Apr-10 | 12 | NYMEX | | Sold Put at | (\$0.300) | \$5.766 | 10th | 7.000 | P | 20% | | 9/5/2008 | 61 |
| Apr-10 | 12 | NYMEX | | Sold Call at | (\$0.100) | \$5.766 | 100th | 14.000 | P | 20% | | 9/5/2008 | 61 |
| Apr-10 | 19 | NYMEX | | Bought Call at | \$0.300 | \$5.766 | 90th | 10.850 | P | 30% | 70% | 10/14/2008 | 61 |
| Apr-10 | 18 | NYMEX | | Bought Call at | \$0.520 | \$5.766 | 70th | 9.500 | P | 30% | 100% | 10/30/2008 | 61 |
| Apr-10 | 18 | NYMEX | | Sold Call at | (\$0.230) | \$5.766 | 90th | 12.000 | P | 30% | | 10/30/2008 | 61 |
| May-10 | 6 | NYMEX | | Bought Call at | \$1.009 | \$5.816 | 60th | 9.100 | P | 10% | | 7/28/2008 | 61 |
| May-10 | 6 | NYMEX | | Sold Put at | (\$0.340) | \$5.816 | 10th | 6.800 | P | 10% | 10% | 7/28/2008 | 61 |
| May-10 | 6 | NYMEX | | Sold Call at | (\$0.140) | \$5.816 | 100th | 16.000 | P | 10% | | 7/28/2008 | 61 |
| May-10 | 6 | NYMEX | | Bought Call at | \$0.820 | \$5.816 | 60th | 9.350 | P | 10% | 20% | 8/11/2008 | 61 |
| May-10 | 6 | NYMEX | | Sold Put at | (\$0.300) | \$5.816 | 10th | 7.000 | P | 10% | | 9/4/2008 | 61 |
| May-10 | 6 | NYMEX | | Bought Call at | \$0.660 | \$5.816 | 50th | 9.150 | P | 10% | 30% | 9/4/2008 | 61 |
| May-10 | 6 | NYMEX | | Sold Put at | (\$0.150) | \$5.816 | 10th | 6.500 | P | 10% | | 9/5/2008 | 61 |
| May-10 | 6 | NYMEX | | Sold Call at | (\$0.150) | \$5.816 | 10th | 6.500 | P | 10% | 40% | 9/5/2008 | 61 |
| May-10 | 19 | NYMEX | | Bought Call at | \$0.530 | \$5.816 | 60th | 9.250 | P | 30% | 70% | 10/14/2008 | 61 |
| May-10 | 19 | NYMEX | | Sold Call at | (\$0.080) | \$5.816 | 100th | 13.250 | P | 30% | | 10/14/2008 | 61 |
| May-10 | 18 | NYMEX | | Bought Call at | \$0.410 | \$5.816 | 80th | 10.250 | P | 30% | 100% | 10/30/2008 | 61 |
| May-10 | 18 | NYMEX | | Sold Call at | (\$0.140) | \$5.816 | 100th | 13.250 | P | 30% | | 10/30/2008 | 61 |
| Jun-10 | 7 | NYMEX | | Bought Call at | \$1.009 | \$5.926 | 70th | 9.250 | P | 10% | | 7/28/2008 | 66 |
| Jun-10 | 7 | NYMEX | | Sold Put at | (\$0.340) | \$5.926 | 10th | 6.800 | P | 10% | 10% | 7/28/2008 | 66 |

SC Hedging Plan
Position Report
5/29/2009

Open Positions

| Month | Contract Volume | Counterparty | Last Day Settle (L) / Next to Last Day Settle (P) | Tool | Purchase Price | Price (GDI) | Decile | Strike /Floor | Price/TI me | % Coverage | Cum-ulative Coverage | Trade Date | Max # Contracts |
|--------|-----------------|--------------|---|----------------|----------------|-------------|--------|---------------|-------------|------------|----------------------|------------|-----------------|
| Jun-10 | 7 | NYMEX | | Sold Call at | (\$0.140) | \$5.926 | 100th | 16.000 | P | 10% | | 7/28/2008 | 66 |
| Jun-10 | 6 | NYMEX | | Bought Call at | \$0.825 | \$5.926 | 60th | 9.400 | P | 10% | 20% | 8/11/2008 | 66 |
| Jun-10 | 6 | NYMEX | | Sold Put at | (\$0.300) | \$5.926 | 10th | 7.000 | P | 10% | | 8/11/2008 | 66 |
| Jun-10 | 7 | NYMEX | | Bought Call at | \$0.660 | \$5.926 | 60th | 9.500 | P | 10% | 30% | 9/4/2008 | 66 |
| Jun-10 | 7 | NYMEX | | Sold Put at | (\$0.150) | \$5.926 | 10th | 6.500 | P | 10% | | 9/4/2008 | 66 |
| Jun-10 | 6 | NYMEX | | Bought Call at | \$0.660 | \$5.926 | 60th | 9.400 | P | 10% | 40% | 9/5/2008 | 66 |
| Jun-10 | 6 | NYMEX | | Sold Put at | (\$0.150) | \$5.926 | 10th | 6.500 | P | 10% | | 9/5/2008 | 66 |
| Jun-10 | 20 | NYMEX | | Bought Call at | \$0.530 | \$5.926 | 60th | 9.350 | P | 30% | 70% | 10/14/2008 | 66 |
| Jun-10 | 20 | NYMEX | | Sold Call at | (\$0.080) | \$5.926 | 100th | 13.000 | P | 30% | | 10/14/2008 | 66 |
| Jun-10 | 20 | NYMEX | | Bought Call at | \$0.470 | \$5.926 | 80th | 10.000 | P | 30% | 100% | 10/30/2008 | 66 |
| Jun-10 | 20 | NYMEX | | Sold Call at | (\$0.180) | \$5.926 | 100th | 13.000 | P | 30% | | 10/30/2008 | 66 |
| Jul-10 | 5 | NYMEX | | Bought Call at | \$0.990 | \$6.049 | 70th | 9.800 | P | 10% | | 8/1/2008 | 54 |
| Jul-10 | 5 | NYMEX | | Sold Put at | (\$0.270) | \$6.049 | 10th | 7.000 | P | 10% | 10% | 8/1/2008 | 54 |
| Jul-10 | 5 | NYMEX | | Sold Call at | (\$0.200) | \$6.049 | 100th | 15.000 | P | 10% | | 8/11/2008 | 54 |
| Jul-10 | 6 | NYMEX | | Bought Call at | \$0.855 | \$6.049 | 70th | 9.650 | P | 10% | 20% | 8/11/2008 | 54 |
| Jul-10 | 6 | NYMEX | | Sold Put at | (\$0.330) | \$6.049 | 10th | 7.000 | P | 10% | | 9/4/2008 | 54 |
| Jul-10 | 5 | NYMEX | | Bought Call at | \$0.660 | \$6.049 | 60th | 9.500 | P | 10% | 30% | 9/4/2008 | 54 |
| Jul-10 | 5 | NYMEX | | Sold Put at | (\$0.150) | \$6.049 | 10th | 6.500 | P | 10% | | 9/5/2008 | 54 |
| Jul-10 | 6 | NYMEX | | Bought Call at | \$0.655 | \$6.049 | 60th | 9.500 | P | 10% | 40% | 9/5/2008 | 54 |
| Jul-10 | 6 | NYMEX | | Sold Put at | (\$0.150) | \$6.049 | 10th | 6.500 | P | 10% | | 10/14/2008 | 54 |
| Jul-10 | 16 | NYMEX | | Bought Call at | \$0.565 | \$6.049 | 60th | 9.400 | P | 30% | 70% | 10/14/2008 | 54 |
| Jul-10 | 16 | NYMEX | | Sold Call at | (\$0.100) | \$6.049 | 100th | 13.000 | P | 30% | | 10/14/2008 | 54 |
| Aug-10 | 6 | NYMEX | | Bought Call at | \$1.081 | \$6.141 | 70th | 9.900 | P | 10% | | 8/1/2008 | 55 |
| Aug-10 | 6 | NYMEX | | Sold Put at | (\$0.280) | \$6.141 | 10th | 7.000 | P | 10% | 10% | 8/1/2008 | 55 |
| Aug-10 | 6 | NYMEX | | Sold Call at | (\$0.250) | \$6.141 | 100th | 15.000 | P | 10% | | 8/20/2008 | 55 |
| Aug-10 | 5 | NYMEX | | Bought Call at | \$1.070 | \$6.141 | 50th | 9.100 | P | 10% | 20% | 8/20/2008 | 55 |
| Aug-10 | 5 | NYMEX | | Sold Put at | (\$0.350) | \$6.141 | 10th | 7.000 | P | 10% | | 8/20/2008 | 55 |
| Aug-10 | 5 | NYMEX | | Sold Call at | (\$0.200) | \$6.141 | 100th | 14.800 | P | 10% | | 9/4/2008 | 55 |
| Aug-10 | 6 | NYMEX | | Bought Call at | \$0.660 | \$6.141 | 70th | 10.000 | P | 10% | 30% | 9/4/2008 | 55 |
| Aug-10 | 6 | NYMEX | | Sold Put at | (\$0.150) | \$6.141 | 10th | 6.500 | P | 10% | | 9/5/2008 | 55 |
| Aug-10 | 6 | NYMEX | | Bought Call at | \$0.650 | \$6.141 | 70th | 9.950 | P | 10% | 40% | 9/5/2008 | 55 |
| Aug-10 | 5 | NYMEX | | Sold Put at | (\$0.150) | \$6.141 | 10th | 6.500 | P | 10% | | 10/22/2008 | 55 |
| Aug-10 | 5 | NYMEX | | Bought Call at | \$0.770 | \$6.141 | 50th | 8.900 | P | 30% | 70% | 10/22/2008 | 55 |
| Aug-10 | 17 | NYMEX | | Sold Put at | (\$0.300) | \$6.141 | 10th | 6.000 | P | 30% | | 10/22/2008 | 55 |
| Aug-10 | 17 | NYMEX | | Sold Call at | (\$0.170) | \$6.141 | 100th | 14.000 | P | 30% | | 10/22/2008 | 55 |
| Sep-10 | 12 | NYMEX | | Bought Call at | \$1.115 | \$6.191 | 60th | 9.300 | P | 20% | 20% | 8/29/2008 | 58 |
| Sep-10 | 12 | NYMEX | | Sold Put at | (\$0.400) | \$6.191 | 10th | 7.000 | P | 20% | | 8/29/2008 | 58 |
| Sep-10 | 12 | NYMEX | | Sold Call at | (\$0.200) | \$6.191 | 100th | 16.000 | P | 20% | 40% | 9/5/2008 | 58 |
| Sep-10 | 11 | NYMEX | | Bought Call at | \$0.340 | \$6.191 | 100th | 12.800 | P | 20% | | 10/20/2008 | 58 |
| Sep-10 | 18 | NYMEX | | Bought Call at | \$0.965 | \$6.191 | 40th | 8.500 | P | 30% | 70% | 10/20/2008 | 58 |
| Sep-10 | 18 | NYMEX | | Sold Put at | (\$0.300) | \$6.191 | 10th | 5.600 | P | 30% | | 10/20/2008 | 58 |
| Sep-10 | 18 | NYMEX | | Sold Call at | (\$0.200) | \$6.191 | 100th | 13.950 | P | 30% | | 10/20/2008 | 58 |
| Oct-10 | 17 | NYMEX | | Bought Call at | \$1.040 | \$6.286 | 40th | 9.000 | P | 20% | 20% | 9/29/2008 | 87 |
| Oct-10 | 17 | NYMEX | | Sold Put at | (\$0.300) | \$6.286 | 10th | 6.500 | P | 20% | | 9/29/2008 | 87 |
| Oct-10 | 17 | NYMEX | | Sold Call at | (\$0.230) | \$6.286 | 100th | 15.000 | P | 20% | | 10/7/2008 | 87 |
| Oct-10 | 18 | NYMEX | | Bought Call at | \$0.700 | \$6.286 | 80th | 10.000 | P | 20% | 40% | 10/7/2008 | 87 |
| Oct-10 | 18 | NYMEX | | Sold Put at | (\$0.200) | \$6.286 | 10th | 6.000 | P | 20% | | 10/20/2008 | 87 |
| Oct-10 | 26 | NYMEX | | Bought Call at | \$0.510 | \$6.286 | 90th | 11.500 | P | 30% | 70% | 10/20/2008 | 87 |
| Oct-10 | 26 | NYMEX | | Sold Call at | (\$0.200) | \$6.286 | 100th | 15.000 | P | 30% | | 10/20/2008 | 87 |
| Nov-10 | 30 | NYMEX | | Bought Call at | \$0.480 | \$6.631 | 90th | 12.250 | P | 40% | 40% | 11/3/2008 | 76 |
| Nov-10 | 30 | NYMEX | | Sold Call at | (\$0.170) | \$6.631 | 100th | 16.000 | P | 40% | | 11/3/2008 | 76 |

Mark-to-Market Report
SC Hedging Plan

Report Date: 6/29/2009
 Summary:

| | | | |
|--------------------------------------|-------------|---------------|---------------|
| Closed Positions - 1st Review Period | \$949,450 | \$2,424,270 | \$1,474,820 |
| Closed Positions - 2nd Review Period | \$1,065,640 | \$400,810 | (\$664,830) |
| Closed Positions - 3rd Review Period | \$851,680 | \$795,290 | (\$56,390) |
| Closed Positions - 4th Review Period | \$2,463,690 | \$4,925,500 | \$2,461,810 |
| Closed Positions - 5th Review Period | \$3,369,220 | (\$1,385,730) | (\$4,754,950) |
| Closed Positions - 6th Review Period | \$2,971,850 | \$1,159,981 | (\$1,811,869) |
| Closed Positions - 7th Review Period | \$3,382,600 | (\$6,147,835) | (\$9,530,435) |

SC Hedging Plan

| SC Hedging Plan | | | | | | | | | | | |
|---|----------------|--------------|---------------------|---------------------|--------------------|----------------|---------------------------------|-----------------------|------------------------|----------------|-----------------------------------|
| Closed Positions - Eighth Review Period | | | | | | | | | | | |
| | | | | MMBtus | | | | | | | |
| Period | Tool | Counterparty | Original Trade Date | Purchased Per Month | Strike/Fixed Price | Purchase Price | Original Purchase Cost/Proceeds | Trade Expiration Date | Trade Expiration Price | Realized Value | Net Value Realized Gain or (Loss) |
| May-09 | Call | NYMEX | 8/5/2008 | 120,000 | 9.700 | 0.8600 | \$103,200 | 4/28/2009 | | \$0 | (\$103,200) |
| May-09 | Put | NYMEX | 8/5/2008 | 120,000 | 7.000 | (0.1900) | (\$22,800) | 4/28/2009 | | \$0 | \$22,800 |
| May-09 | Put - Offset | NYMEX | 1/26/2009 | -120,000 | 7.000 | (0.1900) | \$22,800 | 4/28/2009 | | \$0 | (\$22,800) |
| May-09 | Put - OTC | BP | 1/26/2009 | 120,000 | 7.000 | (0.1650) | (\$19,800) | 4/28/2009 | \$3.253 | (\$449,640) | (\$429,840) |
| May-09 | Call (Sold) | NYMEX | 8/5/2008 | 120,000 | 15.000 | (0.1200) | (\$14,400) | 4/28/2009 | | \$0 | \$14,400 |
| May-09 | Call | NYMEX | 8/11/2008 | 120,000 | 9.400 | 0.7590 | \$91,080 | 4/28/2009 | | \$0 | (\$91,080) |
| May-09 | Put | NYMEX | 8/11/2008 | 120,000 | 7.000 | (0.2300) | (\$27,600) | 4/28/2009 | | \$0 | \$27,600 |
| May-09 | Put - Offset | NYMEX | 1/26/2009 | -120,000 | 7.000 | (0.2300) | \$27,600 | 4/28/2009 | | \$0 | (\$27,600) |
| May-09 | Put - OTC | BP | 1/26/2009 | 120,000 | 7.000 | (0.2050) | (\$24,600) | 4/28/2009 | \$3.253 | (\$449,640) | (\$425,040) |
| May-09 | Call | NYMEX | 9/4/2008 | 130,000 | 8.450 | 0.6700 | \$87,100 | 4/28/2009 | | \$0 | (\$87,100) |
| May-09 | Put | NYMEX | 9/4/2008 | 130,000 | 6.500 | (0.1600) | (\$20,800) | 4/28/2009 | | \$0 | \$20,800 |
| May-09 | Put - Offset | NYMEX | 1/26/2009 | -130,000 | 6.500 | (0.1600) | \$20,800 | 4/28/2009 | | \$0 | (\$20,800) |
| May-09 | Put - OTC | BP | 1/26/2009 | 130,000 | 6.500 | (0.1350) | (\$17,550) | 4/28/2009 | \$3.253 | (\$422,110) | (\$404,560) |
| May-09 | Call | NYMEX | 9/18/2008 | 120,000 | 8.550 | 0.8550 | \$102,800 | 4/28/2009 | | \$0 | (\$102,800) |
| May-09 | Put | NYMEX | 9/18/2008 | 120,000 | 7.000 | (0.4300) | (\$51,600) | 4/28/2009 | | \$0 | \$51,600 |
| May-09 | Put - Offset | NYMEX | 1/26/2009 | -120,000 | 7.000 | (0.4300) | \$51,600 | 4/28/2009 | | \$0 | (\$51,600) |
| May-09 | Put - OTC | BP | 1/26/2009 | 120,000 | 7.000 | (0.4050) | (\$48,600) | 4/28/2009 | \$3.253 | (\$449,640) | (\$401,040) |
| May-09 | Call (Sold) | NYMEX | 9/18/2008 | 120,000 | 13.000 | (0.1200) | (\$14,400) | 4/28/2009 | | \$0 | \$14,400 |
| May-09 | Call | NYMEX | 10/14/2008 | 120,000 | 8.800 | 0.4050 | \$48,600 | 4/28/2009 | | \$0 | (\$48,600) |
| Jun-09 | Call | NYMEX | 8/11/2008 | 130,000 | 9.550 | 0.7950 | \$103,350 | 5/27/2009 | | \$0 | (\$103,350) |
| Jun-09 | Put - Assigned | NYMEX | 8/11/2008 | 130,000 | 7.000 | (0.2500) | (\$32,500) | 5/26/2009 | \$0.000 | \$0 | \$32,500 |
| Jun-09 | FUTURES | NYMEX | 5/26/2009 | 130,000 | 3.539 | | | 5/26/2009 | \$0.000 | (\$449,930) | (\$449,930) |
| Jun-09 | Call | NYMEX | 8/20/2008 | 130,000 | 9.300 | 0.8200 | \$106,600 | 5/27/2009 | | \$0 | (\$106,600) |
| Jun-09 | Put - Assigned | NYMEX | 8/20/2008 | 130,000 | 7.000 | (0.3000) | (\$39,000) | 5/26/2009 | \$0.000 | \$0 | \$39,000 |
| Jun-09 | FUTURES | NYMEX | 5/26/2009 | 130,000 | 3.539 | | | 5/26/2009 | \$0.000 | (\$449,930) | (\$449,930) |
| Jun-09 | Call | NYMEX | 9/3/2008 | 140,000 | 10.000 | 0.5000 | \$70,000 | 5/27/2009 | | \$0 | (\$70,000) |
| Jun-09 | Put - Assigned | NYMEX | 9/3/2008 | 140,000 | 6.000 | (0.1700) | (\$23,800) | 5/26/2009 | \$0.000 | \$0 | \$23,800 |
| Jun-09 | FUTURES | NYMEX | 5/26/2009 | 140,000 | 3.539 | | | 5/26/2009 | \$0.000 | (\$344,540) | (\$344,540) |
| Jun-09 | Call | NYMEX | 10/8/2008 | 130,000 | 7.900 | 0.7300 | \$94,900 | 5/27/2009 | | \$0 | (\$94,900) |
| Jun-09 | Put - Assigned | NYMEX | 10/8/2008 | 130,000 | 6.000 | (0.3000) | (\$39,000) | 5/26/2009 | \$0.000 | \$0 | \$39,000 |
| Jun-09 | FUTURES | NYMEX | 5/26/2009 | 130,000 | 3.539 | | | 5/26/2009 | \$0.000 | (\$319,930) | (\$319,930) |
| Jun-09 | Call | NYMEX | 10/14/2008 | 130,000 | 8.650 | 0.5300 | \$68,900 | 5/27/2009 | | \$0 | (\$68,900) |
| Jun-09 | Call (Sold) | NYMEX | 10/14/2008 | 130,000 | 12.000 | (0.1000) | (\$13,000) | 5/27/2009 | | \$0 | \$13,000 |
| | | | | 3,190,000 | | | \$589,680 | | | (\$3,335,360) | (\$3,925,040) |

* Underlying Price of Exercised Call Option

| | | | |
|------------------------------|--------------|--------------|----------------|
| SUMMARY OF CLOSED POSITIONS: | \$15,643,810 | -\$1,163,074 | (\$16,806,884) |
|------------------------------|--------------|--------------|----------------|

SC HEDGING PLAN
 MARK TO MARKET
 06/29/09

| Open Positions - South Carolina | | | | | | | | | | |
|---------------------------------|--------------|--------------|---------------------|----------------------------|---------------------|----------------|---------------------------------|-----------------------------------|----------------------|--|
| Period | Tool | Counterparty | Original Trade Date | MMBtus Purchased Per Month | Strike/ Fixed Price | Purchase Price | Original Purchase Cost/Proceeds | NYMEX Put/Option/OTC Market Price | Current Market Value | Net Value (Original Cost vs. Current Market Value) |
| Jul-09 | Call | NYMEX | 8/11/2008 | 110,000 | 9.750 | 0.8150 | \$89,650 | \$0.001 | \$110 | (\$89,540) |
| Jul-09 | Put | NYMEX | 8/11/2008 | 110,000 | 7.000 | (0.2700) | (\$29,700) | \$0.000 | \$0 | \$29,700 |
| Jul-09 | Put - Offset | NYMEX | 1/26/2009 | -110,000 | 7.000 | (0.2700) | \$29,700 | \$0.000 | \$0 | (\$29,700) |
| Jul-09 | Put - OTC | BP | 1/26/2009 | 110,000 | 7.000 | (0.2450) | (\$26,950) | -\$3.1646 | (\$348,106) | (\$321,156) |
| Jul-09 | Call | NYMEX | 8/20/2008 | 110,000 | 9.100 | 1.0000 | \$110,000 | \$0.001 | \$110 | (\$109,890) |
| Jul-09 | Put | NYMEX | 8/20/2008 | 110,000 | 7.000 | (0.3300) | (\$36,300) | \$0.000 | \$0 | \$36,300 |
| Jul-09 | Put - Offset | NYMEX | 1/26/2009 | -110,000 | 7.000 | (0.3300) | \$36,300 | \$0.000 | \$0 | (\$36,300) |
| Jul-09 | Put - OTC | BP | 1/26/2009 | 110,000 | 7.000 | (0.3050) | (\$33,550) | -\$3.1646 | (\$348,106) | (\$314,556) |
| Jul-09 | Call (Sold) | NYMEX | 8/20/2008 | 110,000 | 14.000 | (0.1500) | (\$18,500) | -\$0.001 | (\$110) | \$16,390 |
| Jul-09 | Call | NYMEX | 9/4/2008 | 100,000 | 8.950 | 0.7000 | \$70,000 | \$0.001 | \$100 | (\$69,900) |
| Jul-09 | Put | NYMEX | 9/4/2008 | 100,000 | 6.500 | (0.2000) | (\$20,000) | \$0.000 | \$0 | \$20,000 |
| Jul-09 | Put - Offset | NYMEX | 1/26/2009 | -100,000 | 6.500 | (0.2000) | \$20,000 | \$0.000 | \$0 | (\$20,000) |
| Jul-09 | Put - OTC | BP | 1/26/2009 | 100,000 | 6.500 | (0.1750) | (\$17,500) | -\$2.6654 | (\$266,540) | (\$249,040) |
| Jul-09 | Call | NYMEX | 10/7/2008 | 110,000 | 8.350 | 0.6650 | \$73,150 | \$0.001 | \$110 | (\$73,040) |
| Jul-09 | Put | NYMEX | 10/7/2008 | 110,000 | 6.000 | (0.2000) | (\$22,000) | \$0.000 | \$0 | \$22,000 |
| Jul-09 | Put - Offset | NYMEX | 1/26/2009 | -110,000 | 6.000 | (0.2000) | \$22,000 | \$0.000 | \$0 | (\$22,000) |
| Jul-09 | Put - OTC | BP | 1/26/2009 | 110,000 | 6.000 | (0.1750) | (\$19,250) | -\$2.1676 | (\$238,436) | (\$219,186) |
| Jul-09 | Call | NYMEX | 10/20/2008 | 110,000 | 7.250 | 1.0350 | \$113,850 | \$0.001 | \$110 | (\$113,740) |
| Jul-09 | Put | NYMEX | 10/20/2008 | 110,000 | 6.000 | (0.3000) | (\$33,000) | \$0.000 | \$0 | \$33,000 |
| Jul-09 | Put - Offset | NYMEX | 1/26/2009 | -110,000 | 6.000 | (0.3000) | \$33,000 | \$0.000 | \$0 | (\$33,000) |
| Jul-09 | Put - OTC | BP | 1/26/2009 | 110,000 | 6.000 | (0.2750) | (\$30,250) | -\$2.1676 | (\$238,436) | (\$208,186) |
| Jul-09 | Call (Sold) | NYMEX | 10/20/2008 | 110,000 | 11.050 | (0.3000) | (\$33,000) | -\$0.001 | (\$110) | \$32,890 |
| Aug-09 | Call | NYMEX | 8/11/2008 | 110,000 | 10.000 | 0.8350 | \$91,850 | \$0.001 | \$110 | (\$91,740) |
| Aug-09 | Put | NYMEX | 8/11/2008 | 110,000 | 7.000 | (0.2900) | (\$31,900) | -\$3.054 | (\$335,940) | (\$304,040) |

| Open Positions - South Carolina | | | | | | | | | | Net Value (Original Cost vs. Current Market Value) |
|---------------------------------|-------------|--------------|---------------------------|----------------------------------|---------------------------|-------------------|---------------------------------------|--|----------------------------|---|
| Period | Tool | Counterparty | Original Trade Date | MMBtus Purchased Per Month | Strike/ Fixed Price | Purchase Price | Original Purchase Cost/Proceeds | NYMEX Put/Option/OTC Market Price | Current Market Value | |
| Aug-09 | Call | NYMEX | 8/20/2008 | 110,000 | 9.250 | 1.0250 | \$112,750 | \$0.002 | \$220 | (\$112,530) |
| Aug-09 | Put | NYMEX | 8/20/2008 | 110,000 | 7.000 | (0.3400) | (\$37,400) | \$3.064 | (\$335,940) | (\$298,540) |
| Aug-09 | Call (Sold) | NYMEX | 8/20/2008 | 110,000 | 15.000 | (0.1600) | (\$17,600) | \$0.001 | (\$110) | \$17,490 |
| Aug-09 | Call | NYMEX | 9/4/2008 | 110,000 | 9.300 | 0.6800 | \$74,800 | \$0.002 | \$220 | (\$74,580) |
| Aug-09 | Put | NYMEX | 9/4/2008 | 110,000 | 6.500 | (0.2000) | (\$22,000) | \$2.664 | (\$282,040) | (\$260,040) |
| Aug-09 | Call | NYMEX | 10/8/2008 | 110,000 | 8.400 | 0.7900 | \$86,900 | \$0.003 | \$330 | (\$86,570) |
| Aug-09 | Put | NYMEX | 10/8/2008 | 110,000 | 6.000 | (0.3300) | (\$36,300) | \$2.083 | (\$229,130) | (\$192,830) |
| Aug-09 | Call | NYMEX | 10/30/2008 | 110,000 | 10.000 | 0.4400 | \$48,400 | \$0.001 | \$110 | (\$48,290) |
| Aug-09 | Call (Sold) | NYMEX | 10/30/2008 | 110,000 | 13.000 | (0.1500) | (\$16,500) | \$0.001 | (\$110) | \$16,390 |
| Sep-09 | Call | NYMEX | 8/11/2008 | 60,000 | 10.200 | 0.8850 | \$53,100 | \$0.006 | \$360 | (\$52,740) |
| Sep-09 | Put | NYMEX | 8/11/2008 | 60,000 | 7.000 | (0.3400) | (\$20,400) | \$2.993 | (\$179,580) | (\$159,180) |
| Sep-09 | Call | NYMEX | 8/29/2008 | 170,000 | 9.800 | 1.1000 | \$187,000 | \$0.008 | \$1,360 | (\$185,640) |
| Sep-09 | Put | NYMEX | 8/29/2008 | 170,000 | 7.000 | (0.4250) | (\$72,250) | \$2.993 | (\$508,810) | (\$436,560) |
| Sep-09 | Call (Sold) | NYMEX | 8/29/2008 | 170,000 | 17.000 | (0.1500) | (\$25,500) | \$0.001 | (\$170) | \$25,330 |
| Sep-09 | Call | NYMEX | 9/4/2008 | 120,000 | 8.750 | 0.9700 | \$116,400 | \$0.015 | \$1,800 | (\$114,600) |
| Sep-09 | Put | NYMEX | 9/4/2008 | 120,000 | 6.500 | (0.2900) | (\$34,800) | \$2.618 | (\$302,160) | (\$267,360) |
| Sep-09 | Call (Sold) | NYMEX | 9/4/2008 | 120,000 | 14.000 | (0.1700) | (\$20,400) | \$0.001 | (\$120) | \$20,280 |
| Sep-09 | Call | NYMEX | 10/7/2008 | 110,000 | 8.900 | 0.7400 | \$81,400 | \$0.014 | \$1,540 | (\$79,860) |
| Sep-09 | Put | NYMEX | 10/7/2008 | 110,000 | 6.000 | (0.3000) | (\$33,000) | \$2.067 | (\$226,270) | (\$193,270) |
| Sep-09 | Call | NYMEX | 10/30/2008 | 120,000 | 10.250 | 0.4900 | \$58,800 | \$0.006 | \$720 | (\$58,080) |
| Sep-09 | Call (Sold) | NYMEX | 10/30/2008 | 120,000 | 13.000 | (0.2000) | (\$24,000) | \$0.002 | (\$240) | \$23,760 |
| Oct-09 | Call | NYMEX | 8/11/2008 | 90,000 | 10.500 | 0.9450 | \$85,050 | \$0.015 | \$1,350 | (\$83,700) |
| Oct-09 | Put | NYMEX | 8/11/2008 | 90,000 | 7.000 | (0.4000) | (\$36,000) | \$2.895 | (\$260,550) | (\$224,550) |
| Oct-09 | Call | NYMEX | 8/29/2008 | 80,000 | 9.800 | 1.1750 | \$94,000 | \$0.022 | \$1,760 | (\$92,240) |
| Oct-09 | Put | NYMEX | 8/29/2008 | 80,000 | 7.000 | (0.4000) | (\$32,000) | \$2.895 | (\$231,600) | (\$199,600) |
| Oct-09 | Call (Sold) | NYMEX | 8/29/2008 | 80,000 | 17.000 | (0.2500) | (\$20,000) | \$0.001 | (\$80) | \$19,920 |
| Oct-09 | Call | NYMEX | 9/9/2008 | 180,000 | 13.050 | 0.3420 | \$61,560 | \$0.004 | \$720 | (\$60,840) |
| Oct-09 | Call | NYMEX | 9/29/2008 | 170,000 | 8.750 | 1.0100 | \$171,700 | \$0.040 | \$6,800 | (\$164,900) |
| Oct-09 | Put | NYMEX | 9/29/2008 | 170,000 | 6.000 | (0.2900) | (\$49,300) | \$1.996 | (\$339,320) | (\$290,020) |
| Oct-09 | Call (Sold) | NYMEX | 9/29/2008 | 170,000 | 14.000 | (0.2100) | (\$35,700) | \$0.003 | (\$510) | \$35,190 |
| Oct-09 | Call | NYMEX | 10/14/2008 | 180,000 | 9.350 | 0.7500 | \$135,000 | \$0.029 | \$5,220 | (\$129,780) |
| Oct-09 | Call (Sold) | NYMEX | 10/14/2008 | 180,000 | 13.000 | (0.2900) | (\$52,200) | \$0.006 | (\$900) | \$51,300 |
| Oct-09 | Call | NYMEX | 10/30/2008 | 170,000 | 10.850 | 0.4900 | \$83,300 | \$0.013 | \$2,210 | (\$81,090) |
| Oct-09 | Call (Sold) | NYMEX | 10/30/2008 | 170,000 | 14.000 | (0.2000) | (\$34,000) | \$0.003 | (\$510) | \$33,490 |
| Nov-09 | Call | NYMEX | 9/4/2008 | 150,000 | 9.250 | 1.0800 | \$162,000 | \$0.070 | \$10,500 | (\$151,500) |
| Nov-09 | Put | NYMEX | 9/4/2008 | 150,000 | 7.000 | (0.3500) | (\$52,500) | \$2.333 | (\$349,950) | (\$297,450) |
| Nov-09 | Call (Sold) | NYMEX | 9/4/2008 | 150,000 | 14.500 | (0.2000) | (\$30,000) | \$0.009 | (\$1,350) | \$28,650 |
| Nov-09 | Call | NYMEX | 9/17/2008 | 150,000 | 9.400 | 1.0950 | \$164,250 | \$0.066 | \$9,900 | (\$154,350) |
| Nov-09 | Put | NYMEX | 9/17/2008 | 150,000 | 7.000 | (0.4000) | (\$60,000) | \$2.333 | (\$349,950) | (\$289,950) |
| Nov-09 | Call (Sold) | NYMEX | 9/17/2008 | 150,000 | 13.500 | (0.3600) | (\$54,000) | \$0.013 | (\$1,950) | \$52,050 |
| Nov-09 | Call | NYMEX | 10/8/2008 | 230,000 | 8.650 | 1.0100 | \$232,300 | \$0.093 | \$21,390 | (\$210,910) |
| Nov-09 | Put | NYMEX | 10/8/2008 | 230,000 | 6.850 | (0.5000) | (\$115,000) | \$2.204 | (\$506,920) | (\$391,920) |
| Nov-09 | Call (Sold) | NYMEX | 10/8/2008 | 230,000 | 15.000 | (0.2000) | (\$46,000) | \$0.008 | (\$1,840) | \$44,160 |
| Nov-09 | Call | NYMEX | 10/14/2008 | 230,000 | 9.850 | 0.7000 | \$161,000 | \$0.055 | \$12,650 | (\$148,350) |
| Nov-09 | Call (Sold) | NYMEX | 10/14/2008 | 230,000 | 13.250 | (0.2400) | (\$55,200) | \$0.014 | (\$3,220) | \$51,980 |
| Dec-09 | Call | NYMEX | 9/11/2008 | 100,000 | 9.800 | 1.0150 | \$101,500 | \$0.070 | \$7,000 | (\$94,500) |
| Dec-09 | Put | NYMEX | 9/11/2008 | 100,000 | 6.600 | (0.2200) | (\$22,000) | \$1.446 | (\$144,600) | (\$122,600) |
| Dec-09 | Call (Sold) | NYMEX | 9/11/2008 | 100,000 | 15.000 | (0.2600) | (\$26,000) | \$0.006 | (\$500) | \$25,500 |
| Dec-09 | Call | NYMEX | 9/18/2008 | 100,000 | 10.100 | 1.1450 | \$114,500 | \$0.059 | \$5,900 | (\$108,600) |
| Dec-09 | Put | NYMEX | 9/18/2008 | 100,000 | 7.000 | (0.3900) | (\$39,000) | \$1.752 | (\$175,200) | (\$136,200) |
| Dec-09 | Call (Sold) | NYMEX | 9/18/2008 | 100,000 | 14.000 | (0.4000) | (\$40,000) | \$0.008 | (\$800) | \$39,200 |
| Dec-09 | Call | NYMEX | 10/14/2008 | 200,000 | 10.350 | 0.7000 | \$140,000 | \$0.052 | \$10,400 | (\$129,600) |
| Dec-09 | Call (Sold) | NYMEX | 10/14/2008 | 200,000 | 13.500 | (0.2350) | (\$47,000) | \$0.010 | (\$2,000) | \$45,000 |
| Dec-09 | Call | NYMEX | 10/20/2008 | 290,000 | 9.000 | 1.0700 | \$310,300 | \$0.111 | \$32,190 | (\$278,110) |
| Dec-09 | Put | NYMEX | 10/20/2008 | 290,000 | 6.000 | (0.3000) | (\$87,000) | \$1.029 | (\$298,410) | (\$211,410) |
| Dec-09 | Call (Sold) | NYMEX | 10/20/2008 | 290,000 | 14.000 | (0.3000) | (\$87,000) | \$0.008 | (\$2,320) | \$84,680 |
| Dec-09 | Call | NYMEX | 10/30/2008 | 300,000 | 11.200 | 0.5900 | \$177,000 | \$0.032 | \$9,600 | (\$167,400) |
| Dec-09 | Call (Sold) | NYMEX | 10/30/2008 | 300,000 | 14.000 | (0.3000) | (\$90,000) | \$0.008 | (\$2,400) | \$87,600 |
| Jan-10 | Call | NYMEX | 9/18/2008 | 110,000 | 10.000 | 1.2200 | \$134,200 | \$0.113 | \$12,430 | (\$121,770) |
| Jan-10 | Put | NYMEX | 9/18/2008 | 110,000 | 7.000 | (0.3200) | (\$35,200) | \$1.679 | (\$173,690) | (\$138,490) |
| Jan-10 | Call (Sold) | NYMEX | 9/18/2008 | 110,000 | 15.000 | (0.3800) | (\$41,800) | \$0.019 | (\$2,090) | \$39,710 |
| Jan-10 | Call | NYMEX | 10/8/2008 | 110,000 | 9.800 | 0.9850 | \$108,350 | \$0.123 | \$13,530 | (\$94,820) |
| Jan-10 | Put | NYMEX | 10/8/2008 | 110,000 | 6.000 | (0.2000) | (\$22,000) | \$0.894 | (\$98,340) | (\$76,340) |
| Jan-10 | Call (Sold) | NYMEX | 10/8/2008 | 110,000 | 15.000 | (0.2600) | (\$28,600) | \$0.019 | (\$2,090) | \$26,510 |
| Jan-10 | Call | NYMEX | 10/20/2008 | 220,000 | 10.400 | 0.7800 | \$171,600 | \$0.096 | \$20,900 | (\$150,700) |
| Jan-10 | Call (Sold) | NYMEX | 10/20/2008 | 220,000 | 14.000 | (0.3000) | (\$66,000) | \$0.025 | (\$5,500) | \$60,500 |
| Jan-10 | Call | NYMEX | 10/30/2008 | 320,000 | 11.300 | 0.6450 | \$206,400 | \$0.066 | \$21,120 | (\$185,280) |

| Open Positions - South Carolina | | | | | | | | | | |
|---------------------------------|-------------|--------------|---------------------|----------------------------|--------------------|----------------|---------------------------------|-----------------------------------|----------------------|--|
| Period | Tool | Counterparty | Original Trade Date | MMBtus Purchased Per Month | Strike/Fixed Price | Purchase Price | Original Purchase Cost/Proceeds | NYMEX Put/Option/OTC Market Price | Current Market Value | Net Value (Original Cost vs. Current Market Value) |
| Jan-10 | Call (Sold) | NYMEX | 10/30/2008 | 320,000 | 14.000 | (0.3400) | (\$108,800) | -\$0.026 | (\$8,000) | \$100,800 |
| Jan-10 | Call | NYMEX | 1/27/2009 | 110,000 | 7.450 | 0.8650 | \$95,150 | \$0.390 | \$42,900 | (\$52,250) |
| Jan-10 | Call (Sold) | NYMEX | 1/27/2009 | 110,000 | 11.500 | (0.2500) | (\$27,500) | -\$0.061 | (\$6,710) | \$20,790 |
| Jan-10 | Put | BP | 1/27/2009 | 110,000 | 4.500 | (0.2275) | (\$25,025) | -\$0.2411 | (\$26,521) | (\$1,496) |
| Feb-10 | Call | NYMEX | 9/18/2008 | 90,000 | 10.000 | 1.2450 | \$112,050 | \$0.146 | \$13,050 | (\$99,000) |
| Feb-10 | Put | NYMEX | 9/18/2008 | 90,000 | 7.000 | (0.3500) | (\$31,500) | -\$1.587 | (\$142,830) | (\$111,330) |
| Feb-10 | Call (Sold) | NYMEX | 9/18/2008 | 90,000 | 15.500 | (0.3800) | (\$34,200) | -\$0.026 | (\$2,250) | \$31,950 |
| Feb-10 | Call | NYMEX | 10/8/2008 | 80,000 | 9.800 | 0.9850 | \$78,800 | \$0.167 | \$12,560 | (\$66,240) |
| Feb-10 | Put | NYMEX | 10/8/2008 | 80,000 | 6.000 | (0.2000) | (\$16,000) | -\$0.910 | (\$72,800) | (\$56,800) |
| Feb-10 | Call (Sold) | NYMEX | 10/8/2008 | 80,000 | 15.000 | (0.2600) | (\$20,800) | -\$0.028 | (\$2,240) | \$18,560 |
| Feb-10 | Call | NYMEX | 10/20/2008 | 170,000 | 9.450 | 1.0850 | \$184,450 | \$0.182 | \$30,940 | (\$153,510) |
| Feb-10 | Put | NYMEX | 10/20/2008 | 170,000 | 6.000 | (0.3000) | (\$51,000) | -\$0.910 | (\$154,700) | (\$103,700) |
| Feb-10 | Call (Sold) | NYMEX | 10/20/2008 | 170,000 | 15.200 | (0.3000) | (\$51,000) | -\$0.027 | (\$4,590) | \$46,410 |
| Feb-10 | Call | NYMEX | 10/30/2008 | 260,000 | 11.500 | 0.6300 | \$163,800 | \$0.081 | \$21,060 | (\$142,740) |
| Feb-10 | Call (Sold) | NYMEX | 10/30/2008 | 260,000 | 14.000 | (0.3400) | (\$88,400) | -\$0.037 | (\$9,620) | \$78,780 |
| Feb-10 | Call | NYMEX | 2/18/2009 | 80,000 | 7.350 | 0.6200 | \$49,600 | \$0.458 | \$36,640 | (\$12,960) |
| Feb-10 | Call (Sold) | NYMEX | 2/18/2009 | 80,000 | 11.400 | (0.1200) | (\$9,600) | -\$0.084 | (\$6,720) | \$2,880 |
| Feb-10 | Put | BP | 2/18/2009 | 80,000 | 4.500 | (0.2550) | (\$20,400) | -\$0.2556 | (\$20,448) | (\$48) |
| Mar-10 | Call | NYMEX | 9/5/2008 | 70,000 | 10.500 | 1.0400 | \$72,800 | \$0.146 | \$10,150 | (\$62,650) |
| Mar-10 | Put | NYMEX | 9/5/2008 | 70,000 | 6.500 | (0.1800) | (\$12,600) | -\$1.306 | (\$91,350) | (\$78,750) |
| Mar-10 | Call (Sold) | NYMEX | 9/5/2008 | 70,000 | 15.500 | (0.3100) | (\$21,700) | -\$0.040 | (\$2,800) | \$18,900 |
| Mar-10 | Call | NYMEX | 9/18/2008 | 60,000 | 10.350 | 1.0800 | \$64,800 | \$0.163 | \$9,180 | (\$55,620) |
| Mar-10 | Put | NYMEX | 9/18/2008 | 60,000 | 7.000 | (0.3300) | (\$19,800) | -\$1.663 | (\$99,780) | (\$79,980) |
| Mar-10 | Call (Sold) | NYMEX | 9/18/2008 | 60,000 | 15.500 | (0.4000) | (\$24,000) | -\$0.040 | (\$2,400) | \$21,600 |
| Mar-10 | Call | NYMEX | 10/14/2008 | 130,000 | 10.600 | 0.7550 | \$98,150 | \$0.140 | \$18,200 | (\$79,950) |
| Mar-10 | Call (Sold) | NYMEX | 10/14/2008 | 130,000 | 14.000 | (0.2800) | (\$36,400) | -\$0.056 | (\$7,150) | \$29,250 |
| Mar-10 | Call | NYMEX | 10/21/2008 | 200,000 | 8.400 | 1.2700 | \$254,000 | \$0.314 | \$62,800 | (\$191,200) |
| Mar-10 | Put | NYMEX | 10/21/2008 | 200,000 | 6.500 | (0.5000) | (\$100,000) | -\$1.306 | (\$261,000) | (\$161,000) |
| Mar-10 | Call (Sold) | NYMEX | 10/21/2008 | 200,000 | 14.000 | (0.3000) | (\$60,000) | -\$0.056 | (\$11,000) | \$49,000 |
| Mar-10 | Call | NYMEX | 10/30/2008 | 200,000 | 11.700 | 0.5750 | \$115,000 | \$0.100 | \$20,000 | (\$95,000) |
| Mar-10 | Call (Sold) | NYMEX | 10/30/2008 | 200,000 | 15.000 | (0.2800) | (\$56,000) | -\$0.046 | (\$9,000) | \$47,000 |
| Apr-10 | Call | NYMEX | 8/1/2008 | 60,000 | 10.250 | 0.8470 | \$50,820 | \$0.129 | \$7,740 | (\$43,080) |
| Apr-10 | Put | NYMEX | 8/1/2008 | 60,000 | 7.000 | (0.2700) | (\$16,200) | -\$1.723 | (\$103,380) | (\$87,180) |
| Apr-10 | Call (Sold) | NYMEX | 8/1/2008 | 60,000 | 15.000 | (0.2100) | (\$12,600) | -\$0.032 | (\$1,920) | \$10,680 |
| Apr-10 | Call | NYMEX | 8/11/2008 | 60,000 | 9.550 | 0.8450 | \$50,700 | \$0.168 | \$10,080 | (\$40,620) |
| Apr-10 | Put | NYMEX | 8/11/2008 | 60,000 | 7.000 | (0.3200) | (\$19,200) | -\$1.723 | (\$103,380) | (\$84,180) |
| Apr-10 | Call | NYMEX | 9/5/2008 | 120,000 | 8.600 | 0.9000 | \$108,000 | \$0.246 | \$29,520 | (\$78,480) |
| Apr-10 | Put | NYMEX | 9/5/2008 | 120,000 | 7.000 | (0.3000) | (\$36,000) | -\$1.723 | (\$206,760) | (\$170,760) |
| Apr-10 | Call (Sold) | NYMEX | 9/5/2008 | 120,000 | 14.000 | (0.1000) | (\$12,000) | -\$0.041 | (\$4,920) | \$7,080 |
| Apr-10 | Call | NYMEX | 10/14/2008 | 190,000 | 10.850 | 0.3000 | \$57,000 | \$0.104 | \$19,760 | (\$37,240) |
| Apr-10 | Call | NYMEX | 10/30/2008 | 180,000 | 9.500 | 0.5200 | \$93,600 | \$0.171 | \$30,780 | (\$62,820) |
| Apr-10 | Call (Sold) | NYMEX | 10/30/2008 | 180,000 | 12.000 | (0.2300) | (\$41,400) | -\$0.071 | (\$12,780) | \$28,620 |
| May-10 | Call | NYMEX | 7/28/2008 | 60,000 | 9.100 | 1.0090 | \$60,540 | \$0.190 | \$11,400 | (\$49,140) |
| May-10 | Put | NYMEX | 7/28/2008 | 60,000 | 6.800 | (0.3400) | (\$20,400) | -\$1.634 | (\$92,040) | (\$71,640) |
| May-10 | Call (Sold) | NYMEX | 7/28/2008 | 60,000 | 16.000 | (0.1400) | (\$8,400) | -\$0.016 | (\$900) | \$7,500 |
| May-10 | Call | NYMEX | 8/11/2008 | 60,000 | 9.350 | 0.8200 | \$49,200 | \$0.169 | \$10,140 | (\$39,060) |
| May-10 | Put | NYMEX | 8/11/2008 | 60,000 | 7.000 | (0.3000) | (\$18,000) | -\$1.682 | (\$100,920) | (\$82,920) |
| May-10 | Call | NYMEX | 9/4/2008 | 60,000 | 9.150 | 0.6600 | \$39,600 | \$0.186 | \$11,100 | (\$28,500) |
| May-10 | Put | NYMEX | 9/4/2008 | 60,000 | 6.500 | (0.1500) | (\$9,000) | -\$1.321 | (\$79,260) | (\$70,260) |
| May-10 | Call | NYMEX | 9/5/2008 | 60,000 | 9.150 | 0.6600 | \$39,600 | \$0.186 | \$11,100 | (\$28,500) |
| May-10 | Put | NYMEX | 9/5/2008 | 60,000 | 6.500 | (0.1500) | (\$9,000) | -\$1.321 | (\$79,260) | (\$70,260) |
| May-10 | Call | NYMEX | 10/14/2008 | 190,000 | 9.250 | 0.5300 | \$100,700 | \$0.177 | \$33,630 | (\$67,070) |
| May-10 | Call (Sold) | NYMEX | 10/14/2008 | 190,000 | 13.250 | (0.0800) | (\$15,200) | -\$0.033 | (\$6,270) | \$8,930 |
| May-10 | Call | NYMEX | 10/30/2008 | 180,000 | 10.250 | 0.4100 | \$73,800 | \$0.111 | \$19,980 | (\$53,820) |
| May-10 | Call (Sold) | NYMEX | 10/30/2008 | 180,000 | 13.250 | (0.1400) | (\$25,200) | -\$0.033 | (\$5,940) | \$19,260 |
| Jun-10 | Call | NYMEX | 7/28/2008 | 70,000 | 9.250 | 1.0090 | \$70,630 | \$0.232 | \$16,240 | (\$54,390) |
| Jun-10 | Put | NYMEX | 7/28/2008 | 70,000 | 6.800 | (0.3400) | (\$23,800) | -\$1.601 | (\$105,070) | (\$81,270) |
| Jun-10 | Call (Sold) | NYMEX | 7/28/2008 | 70,000 | 16.000 | (0.1400) | (\$9,800) | -\$0.027 | (\$1,890) | \$7,910 |
| Jun-10 | Call | NYMEX | 8/11/2008 | 60,000 | 9.400 | 0.8250 | \$49,500 | \$0.219 | \$13,140 | (\$36,360) |
| Jun-10 | Put | NYMEX | 8/11/2008 | 60,000 | 7.000 | (0.3000) | (\$18,000) | -\$1.645 | (\$98,700) | (\$80,700) |
| Jun-10 | Call | NYMEX | 9/4/2008 | 70,000 | 9.500 | 0.6600 | \$46,200 | \$0.211 | \$14,770 | (\$31,430) |
| Jun-10 | Put | NYMEX | 9/4/2008 | 70,000 | 6.500 | (0.1500) | (\$10,500) | -\$1.296 | (\$90,650) | (\$80,150) |
| Jun-10 | Call | NYMEX | 9/5/2008 | 60,000 | 9.400 | 0.6600 | \$39,600 | \$0.219 | \$13,140 | (\$26,460) |
| Jun-10 | Put | NYMEX | 9/5/2008 | 60,000 | 6.500 | (0.1500) | (\$9,000) | -\$1.296 | (\$77,700) | (\$68,700) |
| Jun-10 | Call | NYMEX | 10/14/2008 | 200,000 | 9.350 | 0.5300 | \$106,000 | \$0.223 | \$44,600 | (\$61,400) |
| Jun-10 | Call (Sold) | NYMEX | 10/14/2008 | 200,000 | 13.000 | (0.0800) | (\$16,000) | -\$0.062 | (\$12,400) | \$3,600 |
| Jun-10 | Call | NYMEX | 10/30/2008 | 200,000 | 10.000 | 0.4700 | \$94,000 | \$0.177 | \$35,400 | (\$58,600) |

| Open Positions - South Carolina | | | | | | | | | | |
|--|-------------|--------------|---------------------|----------------------------|---------------------|----------------|---------------------------------|-----------------------------------|-----------------------|--|
| Period | Tool | Counterparty | Original Trade Date | MMBtus Purchased Per Month | Strike/ Fixed Price | Purchase Price | Original Purchase Cost/Proceeds | NYMEX Put/Option/OTC Market Price | Current Market Value | Net Value (Original Cost vs. Current Market Value) |
| Jun-10 | Call (Sold) | NYMEX | 10/30/2008 | 200,000 | 13.000 | (0.1800) | (\$36,000) | -\$0.082 | (\$12,400) | \$23,600 |
| Jul-10 | Call | NYMEX | 8/1/2008 | 50,000 | 9.800 | 0.9900 | \$49,500 | \$0.214 | \$10,700 | (\$38,800) |
| Jul-10 | Put | NYMEX | 8/1/2008 | 50,000 | 7.000 | (0.2700) | (\$13,500) | -\$1.604 | (\$80,200) | (\$66,700) |
| Jul-10 | Call (Sold) | NYMEX | 8/1/2008 | 50,000 | 15.000 | (0.2000) | (\$10,000) | -\$0.035 | (\$1,750) | \$8,250 |
| Jul-10 | Call | NYMEX | 8/11/2008 | 60,000 | 9.650 | 0.8550 | \$51,300 | \$0.227 | \$13,620 | (\$37,680) |
| Jul-10 | Put | NYMEX | 8/11/2008 | 60,000 | 7.000 | (0.3300) | (\$19,800) | -\$1.604 | (\$96,240) | (\$76,440) |
| Jul-10 | Call | NYMEX | 9/4/2008 | 50,000 | 9.500 | 0.6600 | \$33,000 | \$0.241 | \$12,050 | (\$20,950) |
| Jul-10 | Put | NYMEX | 9/4/2008 | 50,000 | 6.500 | (0.1500) | (\$7,500) | -\$1.263 | (\$63,150) | (\$55,650) |
| Jul-10 | Call | NYMEX | 9/5/2008 | 60,000 | 9.500 | 0.6550 | \$39,300 | \$0.241 | \$14,460 | (\$24,840) |
| Jul-10 | Put | NYMEX | 9/5/2008 | 60,000 | 6.500 | (0.1500) | (\$9,000) | -\$1.263 | (\$75,780) | (\$66,780) |
| Jul-10 | Call | NYMEX | 10/14/2008 | 160,000 | 9.400 | 0.5650 | \$90,400 | \$0.251 | \$40,160 | (\$50,240) |
| Jul-10 | Call (Sold) | NYMEX | 10/14/2008 | 160,000 | 13.000 | (0.1000) | (\$16,000) | -\$0.087 | (\$10,720) | \$5,280 |
| Aug-10 | Call | NYMEX | 8/1/2008 | 60,000 | 9.900 | 1.0810 | \$64,860 | \$0.250 | \$15,000 | (\$49,860) |
| Aug-10 | Put | NYMEX | 8/1/2008 | 60,000 | 7.000 | (0.2800) | (\$16,800) | -\$1.599 | (\$95,940) | (\$79,140) |
| Aug-10 | Call (Sold) | NYMEX | 8/1/2008 | 60,000 | 15.000 | (0.2500) | (\$15,000) | -\$0.043 | (\$2,580) | \$12,420 |
| Aug-10 | Call | NYMEX | 8/20/2008 | 50,000 | 9.100 | 1.0700 | \$53,500 | \$0.335 | \$16,750 | (\$36,750) |
| Aug-10 | Put | NYMEX | 8/20/2008 | 50,000 | 7.000 | (0.3500) | (\$17,500) | -\$1.599 | (\$79,950) | (\$62,450) |
| Aug-10 | Call (Sold) | NYMEX | 8/20/2008 | 50,000 | 14.800 | (0.2000) | (\$10,000) | -\$0.046 | (\$2,300) | \$7,700 |
| Aug-10 | Call | NYMEX | 9/4/2008 | 60,000 | 10.000 | 0.6600 | \$39,600 | \$0.242 | \$14,520 | (\$25,080) |
| Aug-10 | Put | NYMEX | 9/4/2008 | 60,000 | 6.500 | (0.1500) | (\$9,000) | -\$1.267 | (\$76,020) | (\$67,020) |
| Aug-10 | Call | NYMEX | 9/5/2008 | 50,000 | 9.950 | 0.6500 | \$32,500 | \$0.246 | \$12,300 | (\$20,200) |
| Aug-10 | Put | NYMEX | 9/5/2008 | 50,000 | 6.500 | (0.1500) | (\$7,500) | -\$1.267 | (\$63,350) | (\$55,850) |
| Aug-10 | Call | NYMEX | 10/22/2008 | 170,000 | 8.900 | 0.7700 | \$130,900 | \$0.361 | \$61,370 | (\$69,530) |
| Aug-10 | Put | NYMEX | 10/22/2008 | 170,000 | 6.000 | (0.3000) | (\$51,000) | -\$0.971 | (\$165,070) | (\$114,070) |
| Aug-10 | Call (Sold) | NYMEX | 10/22/2008 | 170,000 | 14.000 | (0.1700) | (\$28,900) | -\$0.069 | (\$10,030) | \$18,870 |
| Sep-10 | Call | NYMEX | 8/29/2008 | 120,000 | 9.300 | 1.1150 | \$133,800 | \$0.366 | \$43,920 | (\$89,880) |
| Sep-10 | Put | NYMEX | 8/29/2008 | 120,000 | 7.000 | (0.4000) | (\$48,000) | -\$1.625 | (\$195,000) | (\$147,000) |
| Sep-10 | Call (Sold) | NYMEX | 8/29/2008 | 120,000 | 16.000 | (0.2000) | (\$24,000) | -\$0.045 | (\$5,400) | \$18,600 |
| Sep-10 | Call | NYMEX | 9/5/2008 | 110,000 | 12.800 | 0.3400 | \$37,400 | \$0.116 | \$12,760 | (\$24,640) |
| Sep-10 | Call | NYMEX | 10/20/2008 | 180,000 | 8.500 | 0.9650 | \$173,700 | \$0.482 | \$86,760 | (\$86,940) |
| Sep-10 | Put | NYMEX | 10/20/2008 | 180,000 | 5.600 | (0.3000) | (\$54,000) | -\$0.800 | (\$144,000) | (\$90,000) |
| Sep-10 | Call (Sold) | NYMEX | 10/20/2008 | 180,000 | 13.950 | (0.2000) | (\$36,000) | -\$0.081 | (\$14,580) | \$21,420 |
| Oct-10 | Call | NYMEX | 9/29/2008 | 170,000 | 9.000 | 1.0400 | \$176,800 | \$0.491 | \$83,470 | (\$93,330) |
| Oct-10 | Put | NYMEX | 9/29/2008 | 170,000 | 6.500 | (0.3000) | (\$51,000) | -\$1.312 | (\$223,040) | (\$172,040) |
| Oct-10 | Call (Sold) | NYMEX | 9/29/2008 | 170,000 | 15.000 | (0.2300) | (\$39,100) | -\$0.102 | (\$17,340) | \$21,760 |
| Oct-10 | Call | NYMEX | 10/7/2008 | 180,000 | 10.000 | 0.7000 | \$126,000 | \$0.372 | \$66,960 | (\$59,040) |
| Oct-10 | Put | NYMEX | 10/7/2008 | 180,000 | 6.000 | (0.2000) | (\$36,000) | -\$1.026 | (\$184,680) | (\$148,680) |
| Oct-10 | Call | NYMEX | 10/20/2008 | 260,000 | 11.500 | 0.5100 | \$132,600 | \$0.245 | \$63,700 | (\$68,900) |
| Oct-10 | Call (Sold) | NYMEX | 10/20/2008 | 260,000 | 15.000 | (0.2000) | (\$52,000) | -\$0.102 | (\$26,520) | \$25,480 |
| Nov-10 | Call | NYMEX | 11/3/2008 | 300,000 | 12.250 | 0.4800 | \$144,000 | \$0.217 | \$65,100 | (\$78,900) |
| Nov-10 | Call (Sold) | NYMEX | 11/3/2008 | 300,000 | 16.000 | (0.1700) | (\$51,000) | -\$0.086 | (\$25,800) | \$25,200 |
| SUMMARY: | | | | 24,640,000 | | | \$4,433,736 | | (\$9,138,463) | (\$13,572,198) |
| SC Closed/Open Position TOTALS: | | | | | | | \$20,077,646 | | (\$10,301,537) | (\$30,379,082) |

NOTE: Option premiums do not include trade commissions